ISO 20022

Post Trade Matching Maintenance 2013 - 2014

Message Definition Report - Part 2

Approved by the Securities SEG on 30 January 2014

This document provides details of the Message Definitions for Post Trade Matching Maintenance 2013 - 2014.

21 February 2014

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1 Message Set Overview

Introduction

This document only contains the new versions of the messages maintained for ISO 20022 2013/2014 maintenance cycle and the non-maintained for ISO publication.

1.1 List of MessageDefinitions

The following table lists all MessageDefinitions described in this book.

MessageDefinition	Definition
semt.023.001.01 SecuritiesEndOfProcessReportV01	Sent by an executing party or an instructing party to the custodian or an affirming party to notify that all the necessary SecuritiesTradeConfirmation message or any other notification of the process have been sent. It may also be sent through Central Matching Utility (CMU). The instructing party is typically the investment manager or an intermediary system/vendor communicating on behalf of the investment manager. The executing party is typically the broker/dealer or an intermediary system/vendor communicating on behalf of the broker/dealer. The custodian or an affirming party is typically the custodian, trustee, financial institution, intermediary system/vendor communicating on behalf of them, or their agent. The ISO 20022 Business Application Header must be used
setr.027.001.03 SecuritiesTradeConfirmationV03	Sent by an executing party to an instructing party directly or through Central Matching Utility (CMU) to provide trade confirmation on a per-account basis based on instructions provided by the instructing party in the SecuritiesAllocationInstruction message. It may also be used to provide trade confirmation on the trade level from an executing party or an instructing party to the custodian or an affirming party directly or through CMU. The instructing party is typically the investment manager or an intermediary system/vendor communicating on behalf of the investment manager or of other categories of investors. The executing party is typically the broker/dealer or an intermediary system/vendor communicating on behalf of the broker/dealer. The custodian or the affirming party is typically the custodian, trustee, financial institution, intermediary system/vendor communicating on behalf of them, or their agent.

MessageDefinition	Definition
setr.029.001.01 SecuritiesTradeConfirmationCancellationV01	Sent by an executing party to an instructing party directly or through Central Matching Utility (CMU) to cancel the referenced SecuritiesTradeConfirmation message that was previously sent. The instructing party is typically the investment manager or an intermediary system/vendor communicating on behalf of the investment manager or of other categories of investors. The executing party is typically the broker/dealer or an intermediary system/vendor communicating on behalf of the broker/dealer. It may also be used to cancel the trade confirmation previously sent from an executing party or an instructing party to a custodian or an affirming party directly or through CMU. The ISO 20022 Business Application Header must be used
setr.030.001.01 SecuritiesTradeConfirmationResponseV01	Sent by an instructing party, a custodian or an affirming party to an executing party (local matching) or to Central Matching Utility (CMU) to affirm (accept) or disaffirm (reject) (central matching) the SecuritiesTradeConfirmation message. If accepting the SecuritiesTrade-Confirmation message, then the trade is ready for settlement processing. If rejecting the SecuritiesTrade-Confirmation message, then the trade is not ready for settlement. The executing party is typically the broker/dealer or an intermediary system/vendor communicating on behalf of the broker/dealer. The instructing party is typically the investment manager or an intermediary system/vendor communicating on behalf of the investment manager or of other categories of investors. The custodian or an affirming party is typically the custodian, trustee, financial institution, intermediary system/vendor communicating on behalf of them, or their agent. The ISO 20022 Business Application Header must be used

MessageDefinition	Definition
setr.044.001.02 SecuritiesTradeConfirmationStatusAdviceV02	This message is sent from Central Matching Utility (CMU) to an executing party or an instructing party to advise the status of the SecuritiesTradeConfirmation message previously sent by the party. The status may be a processing, pending processing, affirmed or disaffirmed, cancel or replacement by an instructing party, a custodian or an affirming party, internal matching, and/or matching status. The instructing party is typically the investment manager or an intermediary system/vendor communicating on behalf of the investment manager or of other categories of investors. The executing party is typically the broker/dealer or an intermediary system/vendor communicating on behalf of the broker/dealer. The ISO 20022 Business Application Header must be used

2 semt.023.001.01 SecuritiesEndOfProcessReportV01

2.1 MessageDefinition Functionality

Scope

Sent by an executing party or an instructing party to the custodian or an affirming party to notify that all the necessary SecuritiesTradeConfirmation message or any other notification of the process have been sent.

It may also be sent through Central Matching Utility (CMU).

The instructing party is typically the investment manager or an intermediary system/vendor communicating on behalf of the investment manager.

The executing party is typically the broker/dealer or an intermediary system/vendor communicating on behalf of the broker/dealer.

The custodian or an affirming party is typically the custodian, trustee, financial institution, intermediary system/vendor communicating on behalf of them, or their agent.

The ISO 20022 Business Application Header must be used

Usage

Initiator: Executing Party, CMU or Instructing Party

Respondent: Custodian or an affirming party does not need to respond.

Outline

The SecuritiesEndOfProcessReportV01 MessageDefinition is composed of 5 MessageBuildingBlocks:

A. Pagination

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

B. ReportGeneralDetails

   Notifies the type of report transmitted.

C. ConfirmationParties

   Parties involved in the confirmation of the details of a trade.

D. Investor

   Party that identifies the underlying investor.

E. 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> <SctiesEndOfPrcRpt>	[1..1]			
	Pagination *<Pgntn>*	[0..*]	±		8
	ReportGeneralDetails *<RptGnlDtls>*	[1..1]			9
	ReportNumber *<RptNb>*	[0..1]	Text		9
	QueryReference *<QryRef>*	[0..1]	±		9
	ReportIdentification *<RptId>*	[0..1]	Text		9
	ReportDateTime *<RptDtTm>*	[1..1]	±		10
	Frequency *<Frqcy>*	[0..1]	±		10
	UpdateType *<UpdTp>*	[0..1]	±		10
	NoticeType *<NtceTp>*	[0..1]	±		10
	ConfirmationParties *<ConfPties>*	[0..*]			11
	Buyer *<Buyr>*	[0..1]	±		11
	Borrower *<Brrwr>*	[0..1]	±		12
	Seller *<Sellr>*	[0..1]	±		13
	Lender *<Lndr>*	[0..1]	±		14
	BrokerOfCredit *<BrkrOfCdt>*	[0..1]	±		15
	IntroducingFirm *<IntrdcgFirm>*	[0..1]	±		16
	StepInFirm *<StepInFirm>*	[0..1]	±		17
	StepOutFirm *<StepOutFirm>*	[0..1]	±		17
	ClearingFirm *<ClrFirm>*	[0..1]	±		18
	ExecutingBroker *<ExctgBrkr>*	[0..1]	±		19
	CMUParty *<CMUPty>*	[0..1]	±		19
	CMUCounterparty *<CMUCtrPty>*	[0..1]	±		20
	AffirmingParty *<AffrmgPty>*	[0..1]	±		21
	TradeBeneficiaryParty *<TradBnfcryPty>*	[0..1]	±		21
	Investor *<Invstr>*	[0..*]	±	C7	22
	SupplementaryData *<SplmtryData>*	[0..*]	±	C8	23

2.3 Constraints

C1 AdditonalDetailsGuideline

Unless bilaterally agreed between the Sender and Receiver, DeclarationlDetails and PartyContactDetails must not contain information that can be provided in a structured field.

C2 AdditonalDetailsGuideline

Unless bilaterally agreed between the Sender and Receiver, DeclarationlDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

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 comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional. (Algorithm)

C4 CoexistenceIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

C5 Country

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

C6 IBAN

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN. (Algorithm)

C7 IdentificationUsageRule

The presence of Identification and/or CountryOfResidence is mandatory.

C8 SupplementaryDataRule

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

2.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

2.4.1 Pagination <Pgntn>

Presence: [0..*]

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

Pagination <Pgntn> contains the following elements (see "Pagination" on page 425 for details)

Or	MessageElement**<*XML Tag*>**	Mult.	Type	Constr. No.	Page
	PageNumber <*PgNb*>	[1..1]	Text		425
	LastPageIndicator <*LastPgInd*>	[1..1]	Indicator		425

2.4.2 ReportGeneralDetails <RptGnlDtls>

Presence: [1..1]

Definition: Notifies the type of report transmitted.

ReportGeneralDetails <RptGnlDtls> contains the following **Report3** elements

Or	MessageElement**<*XML Tag*>**	Mult.	Type	Constr. No.	Page
	ReportNumber <*RptNb*>	[0..1]	Text		9
	QueryReference <*QryRef*>	[0..1]	±		9
	ReportIdentification <*RptId*>	[0..1]	Text		9
	ReportDateTime <*RptDtTm*>	[1..1]	±		10
	Frequency <*Frqcy*>	[0..1]	±		10
	UpdateType <*UpdTp*>	[0..1]	±		10
	NoticeType <*NtceTp*>	[0..1]	±		10

2.4.2.1 ReportNumber <RptNb>

Presence: [0..1]

Definition: Sequential number of the report.

Datatype: "Max5NumericText" on page 639

2.4.2.2 QueryReference <QryRef>

Presence: [0..1]

Definition: Gives the name and the reference of the query.

QueryReference <QryRef> contains the following elements (see "QueryReference" on page 422 for details)

Or	MessageElement**<*XML Tag*>**	Mult.	Type	Constr. No.	Page
	QueryReference <*QryRef*>	[1..1]	Text		422
	QueryName <*QryNm*>	[0..1]	Text		422

2.4.2.3 ReportIdentification <RptId>

Presence: [0..1]

Definition: Reference of the report.

Datatype: "Max35Text" on page 638

2.4.2.4 ReportDateTime <RptDtTm>

Presence: [1..1]

Definition: Date of the statement.

ReportDateTime <RptDtTm> contains one of the following elements (see "DateAndDateTime1Choice" on page 382 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		383
Or}	DateTime <*DtTm*>	[1..1]	DateTime		383

2.4.2.5 Frequency <Frqcy>

Presence: [0..1]

Definition: Specifies the regularity of an event.

Frequency <Frqcy> contains one of the following elements (see "Frequency4Choice" on page 393 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		393
Or}	Proprietary <*Prtry*>	[1..1]	±		393

2.4.2.6 UpdateType <UpdTp>

Presence: [0..1]

Definition: Indicates whether the report is complete or contains changes only.

UpdateType <UpdTp> contains one of the following elements (see "StatementUpdateTypeCodeAndDSSCodeChoice" on page 555 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	StatementUpdateTypeAsCode <*StmtUpdTpAsCd*>	[1..1]	CodeSet		555
Or}	StatementUpdateTypeAsDSS <*StmtUpdTpAsDSS*>	[1..1]	±		556

2.4.2.7 NoticeType <NtceTp>

Presence: [0..1]

Definition: Notifies the type of report transmitted.

NoticeType <NtceTp> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		395
	Issuer *<Issr>*	[1..1]	Text		396
	SchemeName *<SchmeNm>*	[0..1]	Text		396

2.4.3 ConfirmationParties <ConfPties>

Presence: [0..*]

Definition: Parties involved in the confirmation of the details of a trade.

ConfirmationParties <ConfPties> contains the following **ConfirmationParties2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Buyer *<Buyr>*	[0..1]	±		11
	Borrower *<Brrwr>*	[0..1]	±		12
	Seller *<Sellr>*	[0..1]	±		13
	Lender *<Lndr>*	[0..1]	±		14
	BrokerOfCredit *<BrkrOfCdt>*	[0..1]	±		15
	IntroducingFirm *<IntrdcgFirm>*	[0..1]	±		16
	StepInFirm *<StepInFirm>*	[0..1]	±		17
	StepOutFirm *<StepOutFirm>*	[0..1]	±		17
	ClearingFirm *<ClrFirm>*	[0..1]	±		18
	ExecutingBroker *<ExctgBrkr>*	[0..1]	±		19
	CMUParty *<CMUPty>*	[0..1]	±		19
	CMUCounterparty *<CMUCtrPty>*	[0..1]	±		20
	AffirmingParty *<AffrmgPty>*	[0..1]	±		21
	TradeBeneficiaryParty *<TradBnfcryPty>*	[0..1]	±		21

2.4.3.1 Buyer <Buyr>

Presence: [0..1]

Definition: Party that buys goods or services, or a financial instrument.

Buyer <Buyr> contains the following elements (see "ConfirmationPartyDetails2" on page 514 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		515
	AlternateIdentification <*AltrnId*>	[0..1]			516
	IdentificationType <*IdTp*>	[1..1]			516
{Or	Code <*Cd*>	[1..1]	CodeSet		517
Or}	Proprietary <*Prtry*>	[1..1]	±		517
	Country <*Ctry*>	[1..1]	CodeSet		517
	AlternateIdentification <*AltrnId*>	[1..1]	Text		517
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		518
	AdditionalInformation <*AddtlInf*>	[0..1]			518
	DeclarationDetails <*DclrtnDtls*>	[0..1]	Text		518
	PartyContactDetails <*PtyCtctDtls*>	[0..1]	Text		518
	InvestorCapacity <*InvstrCpcty*>	[0..1]	±		518
	TradingPartyCapacity <*TradgPtyCpcty*>	[0..1]			518
{Or	Code <*Cd*>	[1..1]	CodeSet		519
Or}	Proprietary <*Prtry*>	[1..1]	±		520

2.4.3.2 Borrower <Brrwr>

Presence: [0..1]

Definition: Party that has applied, met specific requirements, and received a monetary or securities loan from a lender. The party initiating the request signs a promissory note agreeing to pay the lien holder back during a specified timeframe for the entire loan amount plus any additional fees. The borrower is legally responsible for repayment of the loan and is subject to any penalties for not repaying the loan back based on the lending terms agreed upon.

Borrower <Brrwr> contains the following elements (see "ConfirmationPartyDetails2" on page 514 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		515
	AlternateIdentification <*AltrnId*>	[0..1]			516
	IdentificationType <*IdTp*>	[1..1]			516
{Or	Code <*Cd*>	[1..1]	CodeSet		517
Or}	Proprietary <*Prtry*>	[1..1]	±		517
	Country <*Ctry*>	[1..1]	CodeSet		517
	AlternateIdentification <*AltrnId*>	[1..1]	Text		517
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		518
	AdditionalInformation <*AddtlInf*>	[0..1]			518
	DeclarationDetails <*DclrtnDtls*>	[0..1]	Text		518
	PartyContactDetails <*PtyCtctDtls*>	[0..1]	Text		518
	InvestorCapacity <*InvstrCpcty*>	[0..1]	±		518
	TradingPartyCapacity <*TradgPtyCpcty*>	[0..1]			518
{Or	Code <*Cd*>	[1..1]	CodeSet		519
Or}	Proprietary <*Prtry*>	[1..1]	±		520

2.4.3.3 Seller <Sellr>

Presence: [0..1]

Definition: Party that sells goods or services, or a financial instrument.

Seller <Sellr> contains the following elements (see "ConfirmationPartyDetails2" on page 514 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		515
	AlternateIdentification *<AltrnId>*	[0..1]			516
	IdentificationType *<IdTp>*	[1..1]			516
{Or	Code *<Cd>*	[1..1]	CodeSet		517
Or}	Proprietary *<Prtry>*	[1..1]	±		517
	Country *<Ctry>*	[1..1]	CodeSet		517
	AlternateIdentification *<AltrnId>*	[1..1]	Text		517
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		518
	AdditionalInformation *<AddtlInf>*	[0..1]			518
	DeclarationDetails *<DclrtnDtls>*	[0..1]	Text		518
	PartyContactDetails *<PtyCtctDtls>*	[0..1]	Text		518
	InvestorCapacity *<InvstrCpcty>*	[0..1]	±		518
	TradingPartyCapacity *<TradgPtyCpcty>*	[0..1]			518
{Or	Code *<Cd>*	[1..1]	CodeSet		519
Or}	Proprietary *<Prtry>*	[1..1]	±		520

2.4.3.4 Lender <Lndr>

Presence: [0..1]

Definition: A private, public or institutional entity which makes funds available to others to borrow.

Lender <Lndr> contains the following elements (see "ConfirmationPartyDetails2" on page 514 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		515
	AlternateIdentification *<AltrnId>*	[0..1]			516
	IdentificationType *<IdTp>*	[1..1]			516
{Or	Code *<Cd>*	[1..1]	CodeSet		517
Or}	Proprietary *<Prtry>*	[1..1]	±		517
	Country *<Ctry>*	[1..1]	CodeSet		517
	AlternateIdentification *<AltrnId>*	[1..1]	Text		517
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		518
	AdditionalInformation *<AddtlInf>*	[0..1]			518
	DeclarationDetails *<DclrtnDtls>*	[0..1]	Text		518
	PartyContactDetails *<PtyCtctDtls>*	[0..1]	Text		518
	InvestorCapacity *<InvstrCpcty>*	[0..1]	±		518
	TradingPartyCapacity *<TradgPtyCpcty>*	[0..1]			518
{Or	Code *<Cd>*	[1..1]	CodeSet		519
Or}	Proprietary *<Prtry>*	[1..1]	±		520

2.4.3.5 BrokerOfCredit <BrkrOfCdt>

Presence: [0..1]

Definition: Brokerage firm which is the commissioned broker in a multi-broker trade.

BrokerOfCredit <BrkrOfCdt> contains the following elements (see "ConfirmationPartyDetails1" on page 462 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		462
	AlternateIdentification *<AltrnId>*	[0..1]			463
	IdentificationType *<IdTp>*	[1..1]			463
{Or	Code *<Cd>*	[1..1]	CodeSet		464
Or}	Proprietary *<Prtry>*	[1..1]	±		464
	Country *<Ctry>*	[1..1]	CodeSet		464
	AlternateIdentification *<AltrnId>*	[1..1]	Text		464
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		465
	AdditionalInformation *<AddtlInf>*	[0..1]			465
	DeclarationDetails *<DclrtnDtls>*	[0..1]	Text		465
	PartyContactDetails *<PtyCtctDtls>*	[0..1]	Text		465

2.4.3.6 IntroducingFirm <IntrdcgFirm>

Presence: [0..1]

Definition: Broker or other intermediary with the closest association with the investor.

IntroducingFirm <IntrdcgFirm> contains the following elements (see "ConfirmationPartyDetails1" on page 462 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		462
	AlternateIdentification *<AltrnId>*	[0..1]			463
	IdentificationType *<IdTp>*	[1..1]			463
{Or	Code *<Cd>*	[1..1]	CodeSet		464
Or}	Proprietary *<Prtry>*	[1..1]	±		464
	Country *<Ctry>*	[1..1]	CodeSet		464
	AlternateIdentification *<AltrnId>*	[1..1]	Text		464
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		465
	AdditionalInformation *<AddtlInf>*	[0..1]			465
	DeclarationDetails *<DclrtnDtls>*	[0..1]	Text		465
	PartyContactDetails *<PtyCtctDtls>*	[0..1]	Text		465

2.4.3.7 StepInFirm <StepInFirm>

Presence: [0..1]

Definition: Brokerage firm assigned to take credit on the trade from the step-out brokerage firm.

StepInFirm <StepInFirm> contains the following elements (see "ConfirmationPartyDetails1" on page 462 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		462
	AlternateIdentification <*AltrnId*>	[0..1]			463
	IdentificationType <*IdTp*>	[1..1]			463
{Or	Code <*Cd*>	[1..1]	CodeSet		464
Or}	Proprietary <*Prtry*>	[1..1]	±		464
	Country <*Ctry*>	[1..1]	CodeSet		464
	AlternateIdentification <*AltrnId*>	[1..1]	Text		464
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		465
	AdditionalInformation <*AddtlInf*>	[0..1]			465
	DeclarationDetails <*DclrtnDtls*>	[0..1]	Text		465
	PartyContactDetails <*PtyCtctDtls*>	[0..1]	Text		465

2.4.3.8 StepOutFirm <StepOutFirm>

Presence: [0..1]

Definition: Brokerage firm that executes an order, but gives other firms credit and some of the commission for the trade.

StepOutFirm <StepOutFirm> contains the following elements (see "ConfirmationPartyDetails1" on page 462 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		462
	AlternateIdentification *<AltrnId>*	[0..1]			463
	IdentificationType *<IdTp>*	[1..1]			463
{Or	Code *<Cd>*	[1..1]	CodeSet		464
Or}	Proprietary *<Prtry>*	[1..1]	±		464
	Country *<Ctry>*	[1..1]	CodeSet		464
	AlternateIdentification *<AltrnId>*	[1..1]	Text		464
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		465
	AdditionalInformation *<AddtlInf>*	[0..1]			465
	DeclarationDetails *<DclrtnDtls>*	[0..1]	Text		465
	PartyContactDetails *<PtyCtctDtls>*	[0..1]	Text		465

2.4.3.9 ClearingFirm <ClrFirm>

Presence: [0..1]

Definition: Party, also know as take up broker, that settles security transactions from another broker for a fee.

ClearingFirm <ClrFirm> contains the following elements (see "ConfirmationPartyDetails5" on page 499 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		500
	AlternateIdentification *<AltrnId>*	[0..1]			501
	IdentificationType *<IdTp>*	[1..1]			501
{Or	Code *<Cd>*	[1..1]	CodeSet		502
Or}	Proprietary *<Prtry>*	[1..1]	±		502
	Country *<Ctry>*	[1..1]	CodeSet		502
	AlternateIdentification *<AltrnId>*	[1..1]	Text		502
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		503
	AdditionalInformation *<AddtlInf>*	[0..1]			503
	DeclarationDetails *<DclrtnDtls>*	[0..1]	Text		503
	PartyContactDetails *<PtyCtctDtls>*	[0..1]	Text		503
	InvestorProtectionAssociationMembership *<InvstrPrtcnAssoctnMmbsh>*	[0..1]	Indicator		503

2.4.3.10 ExecutingBroker <ExctgBrkr>

Presence: [0..1]

Definition: Party responsible for executing an order (for example, an executing or give-up broker). Usually a commission is charged to the client for executing an order.

ExecutingBroker <ExctgBrkr> contains the following elements (see "ConfirmationPartyDetails5" on page 499 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		500
	AlternateIdentification <*AltrnId*>	[0..1]			501
	IdentificationType <*IdTp*>	[1..1]			501
{Or	Code <*Cd*>	[1..1]	CodeSet		502
Or}	Proprietary <*Prtry*>	[1..1]	±		502
	Country <*Ctry*>	[1..1]	CodeSet		502
	AlternateIdentification <*AltrnId*>	[1..1]	Text		502
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		503
	AdditionalInformation <*AddtlInf*>	[0..1]			503
	DeclarationDetails <*DclrtnDtls*>	[0..1]	Text		503
	PartyContactDetails <*PtyCtctDtls*>	[0..1]	Text		503
	InvestorProtectionAssociationMembership <*InvstrPrtcnAssoctnMmbsh*>	[0..1]	Indicator		503

2.4.3.11 CMUParty <CMUPty>

Presence: [0..1]

Definition: Party sending the message to the CMU (Central Matching Utility) to identify the actual business unit as known to the CMU (Central Matching Utility).

CMUParty <CMUPty> contains the following elements (see "ConfirmationPartyDetails1" on page 462 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		462
	AlternateIdentification *<AltrnId>*	[0..1]			463
	IdentificationType *<IdTp>*	[1..1]			463
{Or	Code *<Cd>*	[1..1]	CodeSet		464
Or}	Proprietary *<Prtry>*	[1..1]	±		464
	Country *<Ctry>*	[1..1]	CodeSet		464
	AlternateIdentification *<AltrnId>*	[1..1]	Text		464
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		465
	AdditionalInformation *<AddtlInf>*	[0..1]			465
	DeclarationDetails *<DclrtnDtls>*	[0..1]	Text		465
	PartyContactDetails *<PtyCtctDtls>*	[0..1]	Text		465

2.4.3.12 CMUCounterparty <CMUCtrPty>

Presence: [0..1]

Definition: Actual business unit of the counterparty to the sender of the message to the CMU (Central Matching Utility) as known to the CMU (Central Matching Utility).

CMUCounterparty <CMUCtrPty> contains the following elements (see "ConfirmationPartyDetails1" on page 462 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		462
	AlternateIdentification *<AltrnId>*	[0..1]			463
	IdentificationType *<IdTp>*	[1..1]			463
{Or	Code *<Cd>*	[1..1]	CodeSet		464
Or}	Proprietary *<Prtry>*	[1..1]	±		464
	Country *<Ctry>*	[1..1]	CodeSet		464
	AlternateIdentification *<AltrnId>*	[1..1]	Text		464
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		465
	AdditionalInformation *<AddtlInf>*	[0..1]			465
	DeclarationDetails *<DclrtnDtls>*	[0..1]	Text		465
	PartyContactDetails *<PtyCtctDtls>*	[0..1]	Text		465

2.4.3.13 AffirmingParty <AffrmgPty>

Presence: [0..1]

Definition: Party (buyer or seller) that positively affirms the details of a previously agreed security trade confirmation.

AffirmingParty <AffrmgPty> contains the following elements (see "ConfirmationPartyDetails1" on page 462 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		462
	AlternateIdentification <*AltrnId*>	[0..1]			463
	IdentificationType <*IdTp*>	[1..1]			463
{Or	Code <*Cd*>	[1..1]	CodeSet		464
Or}	Proprietary <*Prtry*>	[1..1]	±		464
	Country <*Ctry*>	[1..1]	CodeSet		464
	AlternateIdentification <*AltrnId*>	[1..1]	Text		464
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		465
	AdditionalInformation <*AddtlInf*>	[0..1]			465
	DeclarationDetails <*DclrtnDtls*>	[0..1]	Text		465
	PartyContactDetails <*PtyCtctDtls*>	[0..1]	Text		465

2.4.3.14 TradeBeneficiaryParty <TradBnfcryPty>

Presence: [0..1]

Definition: Party involved in a legal proceeding, agreement or other transaction.

TradeBeneficiaryParty <TradBnfcryPty> contains the following elements (see "ConfirmationPartyDetails3" on page 508 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		509
	SafekeepingAccount <*SfkpgAcct*>	[0..1]			510
	Identification <*Id*>	[1..1]	Text		510
	Type <*Tp*>	[0..1]	±		510
	Name <*Nm*>	[0..1]	Text		511
	CashDetails <*CshDtls*>	[0..1]	±		511
	AlternateIdentification <*AltrnId*>	[0..1]			511
	IdentificationType <*IdTp*>	[1..1]			511
{Or	Code <*Cd*>	[1..1]	CodeSet		512
Or}	Proprietary <*Prtry*>	[1..1]	±		512
	Country <*Ctry*>	[1..1]	CodeSet		512
	AlternateIdentification <*AltrnId*>	[1..1]	Text		512
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		513
	AdditionalInformation <*AddtlInf*>	[0..1]			513
	DeclarationDetails <*DclrtnDtls*>	[0..1]	Text		513
	PartyContactDetails <*PtyCtctDtls*>	[0..1]	Text		513
	PartyCapacity <*PtyCpcty*>	[0..1]			513
{Or	Code <*Cd*>	[1..1]	CodeSet		513
Or}	Proprietary <*Prtry*>	[1..1]	±		514

2.4.4 Investor <Invstr>

Presence: [0..*]

Definition: Party that identifies the underlying investor.

Impacted by: C7 "IdentificationUsageRule"

Investor <Invstr> contains the following elements (see "PartyIdentificationAndAccount79" on page 478 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	±		478
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	Text		479
	CashAccount <*CshAcct*>	[0..1]	±		479
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		479
	CountryOfResidence <*CtryOfRes*>	[0..1]	CodeSet		480
	AdditionalInformation <*AddtlInf*>	[0..1]	±		480
	AlternateIdentification <*AltrnId*>	[0..1]			480
	IdentificationType <*IdTp*>	[1..1]			480
{Or	Code <*Cd*>	[1..1]	CodeSet		481
Or}	Proprietary <*Prtry*>	[1..1]	±		481
	Country <*Ctry*>	[1..1]	CodeSet		481
	AlternateIdentification <*AltrnId*>	[1..1]	Text		481

Constraints

- **IdentificationUsageRule**

  The presence of Identification and/or CountryOfResidence is mandatory.

2.4.5 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C8 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 405 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		405
	Envelope <*Envlp*>	[1..1]			405
	Contents <*Cnts*>	[1..1]	(User Defined)		405

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 setr.027.001.03 SecuritiesTradeConfirmationV03

3.1 MessageDefinition Functionality

SCOPE

Sent by an executing party to an instructing party directly or through Central Matching Utility (CMU) to provide trade confirmation on a per-account basis based on instructions provided by the instructing party in the SecuritiesAllocationInstruction message.

It may also be used to provide trade confirmation on the trade level from an executing party or an instructing party to the custodian or an affirming party directly or through CMU.

The instructing party is typically the investment manager or an intermediary system/vendor communicating on behalf of the investment manager or of other categories of investors.

The executing party is typically the broker/dealer or an intermediary system/vendor communicating on behalf of the broker/dealer.

The custodian or the affirming party is typically the custodian, trustee, financial institution, intermediary system/vendor communicating on behalf of them, or their agent.

USAGE

Initiator: In local matching, the initiator of this message is always the executing party. In central matching the initiator may be either the executing party or instructing party.

Respondent: instructing party, a custodian or an affirming party responds with SecuritiesTradeConfirmationResponse (accept or reject) message.

Outline

The SecuritiesTradeConfirmationV03 MessageDefinition is composed of 22 MessageBuildingBlocks:

A. Identification

   Information that unambiguously identifies an SecuritiesTradeConfirmation message as known by the account owner (or the instructing party acting on its behalf).

B. NumberCount

   Count of the number of transactions linked.

C. References

   Reference to the transaction identifier issued by a business party and/or market infrastructure. It may also be used to reference a previous transaction, for example, a block/allocation instruction, or tie a set of messages together.

D. TradeDetails

   Details of the trade.

E. FinancialInstrumentIdentification

Unique and unambiguous identifier of a financial instrument, assigned under a formal or proprietary identification scheme.

F. FinancialInstrumentAttributes

Elements characterising a financial instrument.

G. UnderlyingFinancialInstrument

Underlying financial instrument to which an trade confirmation is related.

H. Stipulations

Additional restrictions on the financial instrument, related to the stipulation.

I. ConfirmationParties

Parties involved in the confirmation of the details of a trade.

J. SettlementParameters

Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

K. StandingSettlementInstruction

Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

L. DeliveringSettlementParties

Identifies the chain of delivering settlement parties.

M. ReceivingSettlementParties

Identifies the chain of receiving settlement parties.

N. CashParties

Cash parties involved in the specific transaction.

O. ClearingDetails

Provides clearing member information.

P. SettlementAmount

Total amount of money to be paid or received in exchange for the securities. The amount includes the principal with any commissions and fees or accrued interest.

Q. OtherAmounts

Other amounts than the settlement amount.

R. OtherPrices

Other prices than the deal price.

S. OtherBusinessParties

Other business parties relevant to the transaction.

T. TwoLegTransactionDetails

Identifies a transaction that the trading parties are agreeing to repurchase, sell back or return the same or similar securities at a later time.

The two leg transaction details defines the closing leg conditions of a two leg transaction. It is also used to define the anticipated closing leg conditions at the time of opening the closed-end transaction.

U. RegulatoryStipulations

Specifies regulatory stipulations that financial institutions must be compliant with in the country, region, and/or area they conduct business.

V. SupplementaryData

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

3.2 Structure

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesTradConf>	[1..1]			
	Identification *<Id>*	[1..1]			49
	TransactionIdentification *<TxId>*	[1..1]	Text		49
	NumberCount *<NbCnt>*	[0..1]	±	C17	49
	References *<Refs>*	[0..*]			50
	MessageNumber *<MsgNb>*	[0..1]	±	C49	50
	Reference *<Ref>*	[1..1]	±	C32	51
	TradeDetails *<TradDtls>*	[1..1]		C16, C43, C52	51
	BusinessProcessType *<BizPrcTp>*	[0..1]	±		56
	OrderIdentification *<OrdrId>*	[0..*]	Text		56
	ClientOrderIdentification *<ClntOrdrId>*	[0..*]	Text		56
	SecondaryClientOrderIdentification *<ScndryClntOrdrId>*	[0..*]	Text		56
	ListIdentification *<ListId>*	[0..*]	Text		56
	Side *<Sd>*	[1..1]	CodeSet		56
	Payment *<Pmt>*	[0..1]	CodeSet		58
	TradeTransactionType *<TradTxTp>*	[0..1]	±		58
	TradeTransactionCondition *<TradTxCond>*	[0..*]	±		58
	PreAdvice *<PreAdvc>*	[0..1]	Indicator		59
	PlaceOfTrade *<PlcOfTrad>*	[0..1]		C25, C33, C44	59
	Identification *<Id>*	[0..1]	±		60
	Type *<Tp>*	[0..1]			60
{Or	**Code** *<Cd>*	[1..1]	CodeSet		60
Or}	**Proprietary** *<Prtry>*	[1..1]	±		60
	OrderBookingDate *<OrdrBookgDt>*	[0..1]	Date		61
	TradeOriginationDate *<TradOrgtnDt>*	[0..1]	DateTime		61
	TradeDate *<TradDt>*	[1..1]	±		61
	ProcessingDate *<PrcgDt>*	[0..1]	±		61
	SettlementDate *<SttlmDt>*	[1..1]	±		62

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	NAVDate <*NAVDt*>	[0..1]	±		62
	PartialFillDetails <*PrtlFillDtls*>	[0..*]		C37	62
	ConfirmationQuantity <*ConfQty*>	[1..1]	±		63
	DealPrice <*DealPric*>	[1..1]	±		63
	TradeDate <*TradDt*>	[0..1]	±		64
	PlaceOfTrade <*PlcOfTrad*>	[0..1]		C26, C34, C45	64
	Identification <*Id*>	[0..1]	±		65
	Type <*Tp*>	[0..1]			65
{Or	**Code** <*Cd*>	[1..1]	CodeSet		65
Or}	**Proprietary** <*Prtry*>	[1..1]	±		65
	OriginalOrderedQuantity <*OrgnlOrdrdQty*>	[1..1]	±		66
	PreviouslyExecutedQuantity <*PrevslyExctdQty*>	[1..1]	±		66
	RemainingQuantity <*RmngQty*>	[1..1]	±		66
	MatchIncrementQuantity <*MtchIncrmtQty*>	[0..1]	±		66
	ConfirmationQuantity <*ConfQty*>	[1..1]	±		67
	QuantityBreakdown <*QtyBrkdwn*>	[0..*]	±		67
	GrossTradeAmount <*GrssTradAmt*>	[0..1]	±		67
	DealPrice <*DealPric*>	[1..1]	±		68
	TypeOfPrice <*TpOfPric*>	[0..1]	±		68
	CashMargin <*CshMrgn*>	[0..1]	CodeSet		68
	Commission <*Comssn*>	[0..1]	±		69
	NumberOfDaysAccrued <*NbOfDaysAcrd*>	[0..1]	Quantity	C35	70
	GiveUpNumberOfDays <*GvUpNbOfDays*>	[0..1]	Quantity	C35	71
	InterestType <*IntrstTp*>	[0..1]	CodeSet		71
	AccruedInterestAmount <*AcrdIntrstAmt*>	[0..1]	±		71
	AccruedInterestPercentage <*AcrdIntrstPctg*>	[0..1]	Rate		71
	TradeRegulatoryConditionsType <*TradRgltryCondsTp*>	[0..1]	CodeSet		72
	CurrencyToBuyOrSell <*CcyToBuyOrSell*>	[0..1]	±		72
	OrderOriginatorEligibility <*OrdrOrgtrElgblty*>	[0..1]	CodeSet		72
	PositionEffect <*PosFct*>	[0..1]	CodeSet		73
	DerivativeCovered <*DerivCvrd*>	[0..1]	Indicator		73

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ChargeTaxBasisType *<ChrgTaxBsisTp>*	[0..1]	±		73
	CapitalGainType *<CptlGnTp>*	[0..1]	±		73
	MatchStatus *<MtchSts>*	[0..1]	±		74
	CallInType *<CallInTp>*	[0..1]	CodeSet		74
	YieldType *<YldTp>*	[0..1]	±		74
	Reporting *<Rptg>*	[0..*]	±		75
	AdditionalPhysicalOrRegistrationDetails *<AddtlPhysOrRegnDtls>*	[0..1]	±		75
	AdditionalTradeInstructionProcessingInformation *<AddtlTradInstrPrcgInf>*	[0..1]	Text		75
	FinancialInstrumentIdentification *<FinInstrmId>*	[1..1]	±	C20, C21, C29, C30, C36	75
	FinancialInstrumentAttributes *<FinInstrmAttrbts>*	[0..1]		C3, C42	76
	PlaceOfListing *<PlcOfListg>*	[0..1]	±		79
	Rating *<Ratg>*	[0..1]	±		80
	CertificateNumber *<CertNb>*	[0..1]	Text		80
	DayCountBasis *<DayCntBsis>*	[0..1]	±		80
	RegistrationForm *<RegnForm>*	[0..1]	±		80
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		81
	VariableRateChangeFrequency *<VarblRateChngFrqcy>*	[0..1]	±		81
	ClassificationType *<ClssfctnTp>*	[0..1]	±		81
	OptionStyle *<OptnStyle>*	[0..1]	±		82
	OptionType *<OptnTp>*	[0..1]	±		82
	DenominationCurrency *<DnmtnCcy>*	[0..1]	CodeSet	C2	82
	CouponDate *<CpnDt>*	[0..1]	Date		83
	ExpiryDate *<XpryDt>*	[0..1]	Date		83
	FloatingRateFixingDate *<FltgRateFxgDt>*	[0..1]	Date		83
	MaturityDate *<MtrtyDt>*	[0..1]	Date		83
	IssueDate *<IsseDt>*	[0..1]	Date		83
	NextCallableDate *<NxtCllblDt>*	[0..1]	Date		83
	ConversionDate *<ConvsDt>*	[0..1]	Date		83
	PutableDate *<PutblDt>*	[0..1]	Date		84

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DatedDate <*DtdDt*>	[0..1]	Date		84
	FirstPaymentDate <*FrstPmtDt*>	[0..1]	Date		84
	NextFactorDate <*NxtFctrDt*>	[0..1]	Date		84
	PreviousFactor <*PrvsFctr*>	[0..1]	Rate		84
	CurrentFactor <*CurFctr*>	[0..1]	Rate		84
	NextFactor <*NxtFctr*>	[0..1]	Rate		84
	EndFactor <*EndFctr*>	[0..1]	Rate		85
	InterestRate <*IntrstRate*>	[0..1]	Rate		85
	NextInterestRate <*NxtIntrstRate*>	[0..1]	Rate		85
	IndexRateBasis <*IndxRateBsis*>	[0..1]	Rate		85
	PercentageOfDebtClaims <*PctgOfDebtClms*>	[0..1]	Rate		85
	CouponAttachedNumber <*CpnAttchdNb*>	[0..1]	±		85
	PoolNumber <*PoolNb*>	[0..1]	±		86
	VersionNumber <*VrsnNb*>	[0..1]	±		86
	ConvertibleIndicator <*ConvtblInd*>	[0..1]	Indicator		86
	VariableRateIndicator <*VarblRateInd*>	[0..1]	Indicator		86
	CoveredIndicator <*CvrdInd*>	[0..1]	Indicator		86
	CallableIndicator <*CllblInd*>	[0..1]	Indicator		87
	PutableIndicator <*PutblInd*>	[0..1]	Indicator		87
	WarrantAttachedOnDelivery <*WarrtAttchdOnDlvry*>	[0..1]	Indicator		87
	OddCouponIndicator <*OddCpnInd*>	[0..1]	Indicator		87
	RedemptionYieldImpact <*RedYldImpct*>	[0..1]	Indicator		87
	YieldVariance <*YldVar*>	[0..1]	Indicator		88
	ExercisePrice <*ExrcPric*>	[0..1]	±		88
	SubscriptionPrice <*SbcptPric*>	[0..1]	±		88
	ConversionPrice <*ConvsPric*>	[0..1]	±		88
	TaxableIncomePerShare <*TaxblIncmPerShr*>	[0..1]	±		89
	MinimumNominalQuantity <*MinNmnlQty*>	[0..1]	±		89
	MinimumExercisableQuantity <*MinExrcblQty*>	[0..1]	±		89
	MinimumExercisableMultipleQuantity <*MinExrcblMltplQty*>	[0..1]	±		90
	FaceAmount <*FaceAmt*>	[0..1]	Amount		90

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ContractSize <*CtrctSz*>	[0..1]	±		90
	FinancialInstrumentAttributeAdditionalDetails <*FinInstrmAttrAddtlDtls*>	[0..1]	Text		90
	UnderlyingFinancialInstrument <*UndrlygFinInstrm*>	[0..*]			90
	Identification <*Id*>	[1..1]	±	C20, C21, C29, C30, C36	92
	Attributes <*Attrbts*>	[0..1]		C3, C42	93
	PlaceOfListing <*PlcOfListg*>	[0..1]	±		96
	Rating <*Ratg*>	[0..1]	±		97
	CertificateNumber <*CertNb*>	[0..1]	Text		97
	DayCountBasis <*DayCntBsis*>	[0..1]	±		97
	RegistrationForm <*RegnForm*>	[0..1]	±		97
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		98
	VariableRateChangeFrequency <*VarblRateChngFrqcy*>	[0..1]	±		98
	ClassificationType <*ClssfctnTp*>	[0..1]	±		98
	OptionStyle <*OptnStyle*>	[0..1]	±		99
	OptionType <*OptnTp*>	[0..1]	±		99
	DenominationCurrency <*DnmtnCcy*>	[0..1]	CodeSet	C2	99
	CouponDate <*CpnDt*>	[0..1]	Date		99
	ExpiryDate <*XpryDt*>	[0..1]	Date		99
	FloatingRateFixingDate <*FltgRateFxgDt*>	[0..1]	Date		100
	MaturityDate <*MtrtyDt*>	[0..1]	Date		100
	IssueDate <*IsseDt*>	[0..1]	Date		100
	NextCallableDate <*NxtCllblDt*>	[0..1]	Date		100
	ConversionDate <*ConvsDt*>	[0..1]	Date		100
	PutableDate <*PutblDt*>	[0..1]	Date		100
	DatedDate <*DtdDt*>	[0..1]	Date		100
	FirstPaymentDate <*FrstPmtDt*>	[0..1]	Date		100
	NextFactorDate <*NxtFctrDt*>	[0..1]	Date		101
	PreviousFactor <*PrvsFctr*>	[0..1]	Rate		101
	CurrentFactor <*CurFctr*>	[0..1]	Rate		101

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	NextFactor <*NxtFctr*>	[0..1]	Rate		101
	EndFactor <*EndFctr*>	[0..1]	Rate		101
	InterestRate <*IntrstRate*>	[0..1]	Rate		101
	NextInterestRate <*NxtIntrstRate*>	[0..1]	Rate		101
	IndexRateBasis <*IndxRateBsis*>	[0..1]	Rate		102
	PercentageOfDebtClaims <*PctgOfDebtClms*>	[0..1]	Rate		102
	CouponAttachedNumber <*CpnAttchdNb*>	[0..1]	±		102
	PoolNumber <*PoolNb*>	[0..1]	±		102
	VersionNumber <*VrsnNb*>	[0..1]	±		102
	ConvertibleIndicator <*ConvtblInd*>	[0..1]	Indicator		103
	VariableRateIndicator <*VarblRateInd*>	[0..1]	Indicator		103
	CoveredIndicator <*CvrdInd*>	[0..1]	Indicator		103
	CallableIndicator <*CllblInd*>	[0..1]	Indicator		103
	PutableIndicator <*PutblInd*>	[0..1]	Indicator		103
	WarrantAttachedOnDelivery <*WarrtAttchdOnDlvry*>	[0..1]	Indicator		104
	OddCouponIndicator <*OddCpnInd*>	[0..1]	Indicator		104
	RedemptionYieldImpact <*RedYldImpct*>	[0..1]	Indicator		104
	YieldVariance <*YldVar*>	[0..1]	Indicator		104
	ExercisePrice <*ExrcPric*>	[0..1]	±		104
	SubscriptionPrice <*SbcptPric*>	[0..1]	±		105
	ConversionPrice <*ConvsPric*>	[0..1]	±		105
	TaxableIncomePerShare <*TaxblIncmPerShr*>	[0..1]	±		105
	MinimumNominalQuantity <*MinNmnlQty*>	[0..1]	±		106
	MinimumExercisableQuantity <*MinExrcblQty*>	[0..1]	±		106
	MinimumExercisableMultipleQuantity <*MinExrcblMltplQty*>	[0..1]	±		106
	FaceAmount <*FaceAmt*>	[0..1]	Amount		106
	ContractSize <*CtrctSz*>	[0..1]	±		107
	FinancialInstrumentAttributeAdditionalDetails <*FinInstrmAttrAddtlDtls*>	[0..1]	Text		107
	Stipulations <*Stiptns*>	[0..1]			107
	Geographics <*Geogcs*>	[0..1]	Text		109
	YieldRange <*YldRg*>	[0..1]	±		109

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Rating <*Ratg*>	[0..1]	±		109
	CouponRange <*CpnRg*>	[0..1]	±		110
	AmortisableIndicator <*AmtsblInd*>	[0..1]	Indicator		110
	Purpose <*Purp*>	[0..1]	Text		110
	AlternativeMinimumTaxIndicator <*AltrntvMinTaxInd*>	[0..1]	Indicator		110
	AutoReinvestment <*AutoRinvstmt*>	[0..1]	Rate		111
	TransactionConditions <*TxConds*>	[0..1]	CodeSet		111
	Currency <*Ccy*>	[0..1]	CodeSet	C53	112
	CustomDate <*CstmDt*>	[0..1]	±		112
	Haircut <*Hrcut*>	[0..1]	Rate		112
	InsuredIndicator <*InsrdInd*>	[0..1]	Indicator		112
	LookBack <*LookBck*>	[0..1]	Quantity		112
	MaturityDate <*MtrtyDt*>	[0..1]	YearMonth		113
	IssueDate <*IsseDt*>	[0..1]	YearMonth		113
	IssuerIdentification <*IssrId*>	[0..1]	IdentifierSet	C9	113
	IssueSize <*IsseSz*>	[0..1]	Quantity		113
	MinimumDenomination <*MinDnmtn*>	[0..1]	±		113
	MaximumSubstitution <*MaxSbstitn*>	[0..1]	Quantity		114
	MinimumIncrement <*MinIncrmt*>	[0..1]	±		114
	PaymentFrequency <*PmtFrqcy*>	[0..1]	CodeSet		114
	MinimumQuantity <*MinQty*>	[0..1]	±		115
	Production <*Pdctn*>	[0..1]	Text		115
	RestrictedIndicator <*RstrctdInd*>	[0..1]	Indicator		115
	PriceFrequency <*PricFrqcy*>	[0..1]	CodeSet		115
	Sector <*Sctr*>	[0..1]	Text		116
	SubstitutionFrequency <*SbstitnFrqcy*>	[0..1]	CodeSet		116
	SubstitutionLeft <*SbstitnLft*>	[0..1]	Quantity		116
	WholePoolIndicator <*WhlPoolInd*>	[0..1]	Indicator		117
	PriceSource <*PricSrc*>	[0..1]	Text		117
	ExpirationDate <*XprtnDt*>	[0..1]	DateTime		117
	OverAllotmentAmount <*OverAlltmtAmt*>	[0..1]	Amount	C1, C14	117

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	OverAllotmentRate <*OverAlltmtRate*>	[0..1]	Rate		117
	PriceRange <*PricRg*>	[0..1]	±		118
	CallableIndicator <*CllblInd*>	[0..1]	Indicator		118
	ConvertibleIndicator <*ConvtblInd*>	[0..1]	Indicator		118
	PutableIndicator <*PutblInd*>	[0..1]	Indicator		118
	PreFundedIndicator <*PreFnddInd*>	[0..1]	Indicator		119
	EscrowedIndicator <*EscrwdInd*>	[0..1]	Indicator		119
	PerpetualIndicator <*PerptlInd*>	[0..1]	Indicator		119
	ConfirmationParties <*ConfPties*>	[1..*]			119
	Buyer <*Buyr*>	[0..1]	±		120
	Borrower <*Brrwr*>	[0..1]	±		121
	Seller <*Sellr*>	[0..1]	±		122
	Lender <*Lndr*>	[0..1]	±		123
	BrokerOfCredit <*BrkrOfCdt*>	[0..1]	±		124
	IntroducingFirm <*IntrdcgFirm*>	[0..1]	±		125
	StepInFirm <*StepInFirm*>	[0..1]	±		126
	StepOutFirm <*StepOutFirm*>	[0..1]	±		126
	ClearingFirm <*ClrFirm*>	[0..1]	±		127
	ExecutingBroker <*ExctgBrkr*>	[0..1]	±		128
	CMUParty <*CMUPty*>	[0..1]	±		128
	CMUCounterparty <*CMUCtrPty*>	[0..1]	±		129
	AffirmingParty <*AffrmgPty*>	[0..1]	±		130
	TradeBeneficiaryParty <*TradBnfcryPty*>	[0..1]	±		130
	SettlementParameters <*SttlmParams*>	[0..1]		C11, C22, C47, C48	131
	SettlementTransactionType <*SttlmTxTp*>	[1..1]	±		134
	HoldIndicator <*HldInd*>	[0..1]	Indicator		134
	Priority <*Prty*>	[0..1]	±		134
	SettlementInstructionGeneration <*SttlmInstrGnrtn*>	[0..1]	±		134
	SettlementTransactionCondition <*SttlmTxCond*>	[0..*]	±		135
	PartialSettlementIndicator <*PrtlSttlmInd*>	[0..1]	Indicator		135

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BeneficialOwnership <*BnfclOwnrsh*>	[0..1]	±		135
	BlockTrade <*BlckTrad*>	[0..1]	±		135
	CCPEligibility <*CCPElgblty*>	[0..1]	±		135
	CashClearingSystem <*CshClrSys*>	[0..1]	±		136
	ExposureType <*XpsrTp*>	[0..1]	±		136
	FXStandingInstruction <*FxStgInstr*>	[0..1]	±		136
	CurrencyToBuyOrSell <*CcyToBuyOrSell*>	[0..1]	±		136
	MarketClientSide <*MktClntSd*>	[0..1]	±		137
	NettingEligibility <*NetgElgblty*>	[0..1]	±		137
	Registration <*Regn*>	[0..1]	±		137
	RepurchaseType <*RpTp*>	[0..1]	±		138
	LegalRestrictions <*LglRstrctns*>	[0..1]	±		138
	SecuritiesRTGS <*SctiesRTGS*>	[0..1]	±		138
	SettlingCapacity <*SttlgCpcty*>	[0..1]	±		138
	SettlementSystemMethod <*SttlmSysMtd*>	[0..1]	±		139
	TaxCapacity <*TaxCpcty*>	[0..1]	±		139
	StampDutyIndicator <*StmpDtyInd*>	[0..1]	Indicator		139
	StampDutyTaxBasis <*StmpDtyTaxBsis*>	[0..1]	±		139
	Tracking <*Trckg*>	[0..1]	±		140
	AutomaticBorrowing <*AutomtcBrrwg*>	[0..1]	±		140
	LetterOfGuarantee <*LttrOfGrnt*>	[0..1]	±		140
	ReturnLeg <*RtrLeg*>	[0..1]	Indicator		141
	ModificationCancellationAllowed <*ModCxlAllwd*>	[0..1]	±		141
	EligibleForCollateral <*ElgblForColl*>	[0..1]	Indicator		141
	StandingSettlementInstruction <*StgSttlmInstr*>	[0..1]		C54	141
	SettlementStandingInstructionDatabase <*SttlmStgInstrDB*>	[1..1]	±		142
	Vendor <*Vndr*>	[0..1]	±		142
	OtherDeliveringSettlementParties <*OthrDlvrgSttlmPties*>	[0..1]	±	C38, C39, C40, C41, C19	143
	OtherReceivingSettlementParties <*OthrRcvgSttlmPties*>	[0..1]	±	C38, C39, C40,	147

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
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	DeliveringSettlementParties *<DlvrgSttlmPties>*	[0..1]	±	C38, C39, C40, C41, C19	151
	ReceivingSettlementParties *<RcvgSttlmPties>*	[0..1]	±	C38, C39, C40, C41, C19	155
	CashParties *<CshPties>*	[0..1]			159
	Debtor *<Dbtr>*	[0..1]	±		159
	DebtorAgent *<DbtrAgt>*	[0..1]	±		160
	Creditor *<Cdtr>*	[0..1]	±		161
	CreditorAgent *<CdtrAgt>*	[0..1]	±		161
	Intermediary *<Intrmy>*	[0..1]	±		162
	ClearingDetails *<ClrDtls>*	[0..1]			163
	ClearingMember *<ClrMmb>*	[1..*]	±		163
	ClearingSegment *<ClrSgmt>*	[0..1]	±		164
	SettlementAmount *<SttlmAmt>*	[0..1]			164
	AccruedInterestIndicator *<AcrdIntrstInd>*	[0..1]	Indicator		165
	StampDutyIndicator *<StmpDtyInd>*	[0..1]	Indicator		165
	Amount *<Amt>*	[1..1]	Amount	C1, C14	165
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		166
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C15	166
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		166
	ValueDate *<ValDt>*	[0..1]	±		167
	OtherAmounts *<OthrAmts>*	[0..*]			167
	ChargesFees *<ChrgsFees>*	[0..1]	±		169
	CountryNationalFederalTax *<CtryNtlFdrlTax>*	[0..1]	±		169
	ExecutingBrokerAmount *<ExctgBrkrAmt>*	[0..1]	±		170
	IssueDiscountAllowance *<IsseDscntAllwnc>*	[0..1]	±		170
	PaymentLevyTax *<PmtLevyTax>*	[0..1]	±		170
	LocalTax *<LclTax>*	[0..1]	±		171

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	LocalBrokerCommission <*LclBrkrComssn*>	[0..1]	±		171
	Margin <*Mrgn*>	[0..1]	±		171
	Other <*Othr*>	[0..1]	±		171
	RegulatoryAmount <*RgltryAmt*>	[0..1]	±		172
	SpecialConcession <*SpclCncssn*>	[0..1]	±		172
	StampDuty <*StmpDty*>	[0..1]	±		172
	StockExchangeTax <*StockXchgTax*>	[0..1]	±		173
	TransferTax <*TrfTax*>	[0..1]	±		173
	TransactionTax <*TxTax*>	[0..1]	±		173
	ValueAddedTax <*ValAddedTax*>	[0..1]	±		174
	WithholdingTax <*WhldgTax*>	[0..1]	±		174
	NetGainLoss <*NetGnLoss*>	[0..1]	±		174
	ConsumptionTax <*CsmptnTax*>	[0..1]	±		175
	MatchingConfirmationFee <*MtchgConfFee*>	[0..1]	±		175
	ConvertedAmount <*ConvtdAmt*>	[0..1]	±		175
	OriginalCurrencyAmount <*OrgnlCcyAmt*>	[0..1]	±		176
	BookValue <*BookVal*>	[0..1]	±		176
	AccruedCapitalisationAmount <*AcrdCptlstnAmt*>	[0..1]	±		176
	LocalTaxCountrySpecific1 <*LclTaxCtrySpcfc1*>	[0..1]	±		177
	LocalTaxCountrySpecific2 <*LclTaxCtrySpcfc2*>	[0..1]	±		177
	LocalTaxCountrySpecific3 <*LclTaxCtrySpcfc3*>	[0..1]	±		177
	LocalTaxCountrySpecific4 <*LclTaxCtrySpcfc4*>	[0..1]	±		178
	SharedBrokerageAmount <*ShrdBrkrgAmt*>	[0..1]	±		178
	MarketMemberFeeAmount <*MktMmbFeeAmt*>	[0..1]	±		178
	RemunerationAmountRequest <*RmnrtnAmtReq*>	[0..1]	Indicator		179
	RemunerationAmount <*RmnrtnAmt*>	[0..1]	±		179
	BorrowingInterestAmount <*BrrwgIntrstAmt*>	[0..1]	±		179
	BorrowingFee <*BrrwgFee*>	[0..1]	±		180
	NetMarketValue <*NetMktVal*>	[0..1]	±		180
	RemainingFaceValue <*RmngFaceVal*>	[0..1]	±		180
	RemainingBookValue <*RmngBookVal*>	[0..1]	±		181

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ClearingBrokerCommission *<ClrBrkrComssn>*	[0..1]	±		181
	DifferenceInPrice *<DiffInPric>*	[0..1]	±		181
	OddLotFee *<OddLotFee>*	[0..1]	Indicator		182
	OtherPrices *<OthrPrics>*	[0..*]			182
	Maximum *<Max>*	[0..1]	±		183
	Transaction *<Tx>*	[0..1]	±		184
	MarketBrokerCommission *<MktBrkrComssn>*	[0..1]	±		184
	MarkedUp *<MrkdUp>*	[0..1]	±		184
	MarkedDown *<MrkdDwn>*	[0..1]	±		184
	NetDisclosed *<NetDscld>*	[0..1]	±		185
	NetUndisclosed *<NetUdscld>*	[0..1]	±		185
	NotionalGross *<NtnlGrss>*	[0..1]	±		185
	BenchmarkWeightedAverage *<BchmkWghtdAvrg>*	[0..1]	±		185
	AllMarketsWeightedAverage *<AllMktsWghtdAvrg>*	[0..1]	±		186
	Benchmark *<Bchmk>*	[0..1]	±		186
	OtherPrice *<OthrPric>*	[0..1]	±		186
	IndexPrice *<IndxPric>*	[0..1]	±		186
	ReportedPrice *<RptdPric>*	[0..1]	±		187
	ReferencePrice *<RefPric>*	[0..1]			187
	Value *<Val>*	[1..1]	±		187
	QuotationDate *<QtnDt>*	[0..1]	±		188
	PriceCalculationPeriod *<PricClctnPrd>*	[0..1]	±		188
	SourceOfPrice *<SrcOfPric>*	[0..1]		C25, C33, C44	188
	Identification *<Id>*	[0..1]	±		189
	Type *<Tp>*	[0..1]			189
{Or	**Code** *<Cd>*	[1..1]	CodeSet		190
Or}	**Proprietary** *<Prtry>*	[1..1]	±		190
	OtherBusinessParties *<OthrBizPties>*	[0..1]		C28, C46	190
	Investor *<Invstr>*	[0..*]	±	C27	191
	StockExchange *<StockXchg>*	[0..1]	±		191

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeRegulator <*TradRgltr*>	[0..1]	±		192
	TripartyAgent <*TrptyAgt*>	[0..1]	±		193
	QualifiedForeignIntermediary <*QlfdFrgnIntrmy*>	[0..1]	±		193
	TwoLegTransactionDetails <*TwoLegTxDtls*>	[0..1]			194
	TradeDate <*TradDt*>	[0..1]	±		198
	OpeningLegIdentification <*OpngLegId*>	[0..1]	Text		199
	ClosingLegIdentification <*ClsgLegId*>	[0..1]	Text		199
	GrossTradeAmount <*GrssTradAmt*>	[0..1]	±		199
	OtherAmounts <*OthrAmts*>	[0..*]			199
	ChargesFees <*ChrgsFees*>	[0..1]	±		201
	CountryNationalFederalTax <*CtryNtlFdrlTax*>	[0..1]	±		201
	ExecutingBrokerAmount <*ExctgBrkrAmt*>	[0..1]	±		202
	IssueDiscountAllowance <*IsseDscntAllwnc*>	[0..1]	±		202
	PaymentLevyTax <*PmtLevyTax*>	[0..1]	±		202
	LocalTax <*LclTax*>	[0..1]	±		203
	LocalBrokerCommission <*LclBrkrComssn*>	[0..1]	±		203
	Margin <*Mrgn*>	[0..1]	±		203
	Other <*Othr*>	[0..1]	±		203
	RegulatoryAmount <*RgltryAmt*>	[0..1]	±		204
	SpecialConcession <*SpclCncssn*>	[0..1]	±		204
	StampDuty <*StmpDty*>	[0..1]	±		204
	StockExchangeTax <*StockXchgTax*>	[0..1]	±		205
	TransferTax <*TrfTax*>	[0..1]	±		205
	TransactionTax <*TxTax*>	[0..1]	±		205
	ValueAddedTax <*ValAddedTax*>	[0..1]	±		206
	WithholdingTax <*WhldgTax*>	[0..1]	±		206
	NetGainLoss <*NetGnLoss*>	[0..1]	±		206
	ConsumptionTax <*CsmptnTax*>	[0..1]	±		207
	MatchingConfirmationFee <*MtchgConfFee*>	[0..1]	±		207
	ConvertedAmount <*ConvtdAmt*>	[0..1]	±		207
	OriginalCurrencyAmount <*OrgnlCcyAmt*>	[0..1]	±		208

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BookValue <*BookVal*>	[0..1]	±		208
	AccruedCapitalisationAmount <*AcrdCptlstnAmt*>	[0..1]	±		208
	LocalTaxCountrySpecific1 <*LclTaxCtrySpcfc1*>	[0..1]	±		209
	LocalTaxCountrySpecific2 <*LclTaxCtrySpcfc2*>	[0..1]	±		209
	LocalTaxCountrySpecific3 <*LclTaxCtrySpcfc3*>	[0..1]	±		209
	LocalTaxCountrySpecific4 <*LclTaxCtrySpcfc4*>	[0..1]	±		210
	SharedBrokerageAmount <*ShrdBrkrgAmt*>	[0..1]	±		210
	MarketMemberFeeAmount <*MktMmbFeeAmt*>	[0..1]	±		210
	RemunerationAmountRequest <*RmnrtnAmtReq*>	[0..1]	Indicator		211
	RemunerationAmount <*RmnrtnAmt*>	[0..1]	±		211
	BorrowingInterestAmount <*BrrwgIntrstAmt*>	[0..1]	±		211
	BorrowingFee <*BrrwgFee*>	[0..1]	±		212
	NetMarketValue <*NetMktVal*>	[0..1]	±		212
	RemainingFaceValue <*RmngFaceVal*>	[0..1]	±		212
	RemainingBookValue <*RmngBookVal*>	[0..1]	±		213
	ClearingBrokerCommission <*ClrBrkrComssn*>	[0..1]	±		213
	DifferenceInPrice <*DiffInPric*>	[0..1]	±		213
	OddLotFee <*OddLotFee*>	[0..1]	Indicator		214
	SecondLegNarrative <*ScndLegNrrtv*>	[0..1]	Text		214
	EndPrice <*EndPric*>	[0..1]	±		214
	ClosingDate <*ClsgDt*>	[0..1]	±		214
	ClosingSettlementAmount <*ClsgSttlmAmt*>	[0..1]	±		215
	ProcessingDate <*PrcgDt*>	[0..1]	±		215
	TwoLegTransactionType <*TwoLegTxTp*>	[0..1]			215
{Or	**FutureOrOptionDetails** <*FutrOrOptnDtls*>	[1..1]			218
	FutureAndOptionContractType <*FutrAndOptnCtrctTp*>	[0..1]	CodeSet		219
	LastDeliveryDate <*LastDlvryDt*>	[0..1]	DateTime		219
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]	CodeSet		219
	FutureDate <*FutrDt*>	[0..1]	DateTime		221
	MinimumSize <*MinSz*>	[0..1]	Amount	C1, C14	221
	AnnouncementDate <*AnncmntDt*>	[0..1]	DateTime		221

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Appearance <*Apprnc*>	[0..1]	CodeSet		221
	StrippableIndicator <*StrpblInd*>	[0..1]	Indicator		222
	PositionLimit <*PosLmt*>	[0..1]	Quantity		222
	NearTermPositionLimit <*NearTermPosLmt*>	[0..1]	Quantity		222
	MinimumTradingPricingIncrement <*MinTradgPricgIncrmt*>	[0..1]	Quantity		222
	Purpose <*Purp*>	[0..1]	Text		222
	ContractSettlementMonth <*CtrctSttlmMnth*>	[0..1]	YearMonth		222
	FirstDealingDate <*FrstDealgDt*>	[0..1]	±		222
	Ratio <*Ratio*>	[0..*]	±		223
	Rating <*Ratg*>	[0..*]	±		223
	IssuePrice <*IssePric*>	[0..1]	±		223
	OptionRights <*OptnRghts*>	[0..1]	±		223
	LastTransaction <*LastTx*>	[0..1]	Indicator		224
	SpreadTransaction <*SprdTx*>	[0..1]	Indicator		224
Or}	**SecuritiesFinancingDetails** <*SctiesFincgDtls*>	[1..1]			224
	RateChangeDate <*RateChngDt*>	[0..1]	DateTime		226
	RateType <*RateTp*>	[0..1]	±		226
	Revaluation <*Rvaltn*>	[0..1]	±		226
	LegalFramework <*LglFrmwk*>	[0..1]	CodeSet		227
	InterestComputationMethod <*IntrstCmptnMtd*>	[0..1]	±		227
	VariableRateSupport <*VarblRateSpprt*>	[0..1]	±		227
	RepurchaseRate <*RpRate*>	[0..1]	±	C50	227
	StockLoanMargin <*StockLnMrgn*>	[0..1]	±	C50	228
	SecuritiesHaircut <*SctiesHrcut*>	[0..1]	±	C50	228
	PricingRate <*PricgRate*>	[0..1]	±		229
	SpreadRate <*SprdRate*>	[0..1]	±		229
	CallableTradeIndicator <*CllblTradInd*>	[0..1]	Indicator		229
	TransactionCallDelay <*TxCallDely*>	[0..1]	Text		229
	AccruedInterestAmount <*AcrdIntrstAmt*>	[0..1]	±		229
	AccruedInterestPercentage <*AcrdIntrstPctg*>	[0..1]	Rate		230
	ForfeitAmount <*FrftAmt*>	[0..1]	±		230

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	PremiumAmount *<PrmAmt>*	[0..1]	±		230
	ClosingAmountPerPiecesOfCollateral *<ClsgAmtPerPcsOf-Coll>*	[0..1]	±		230
	TotalNumberOfCollateralInstructions *<TtlNbOfCollInstrs>*	[0..1]	Text		231
	FinancingAgreement *<FincgAgrmt>*	[0..1]	±		231
	LendingTransactionMethod *<LndgTxMtd>*	[0..1]	±		231
	LendingWithCollateral *<LndgWthColl>*	[0..1]	Indicator		231
	BorrowingReason *<BrrwgRsn>*	[0..1]	±		232
	CollateralType *<CollTp>*	[0..1]	±		232
	ContractTermsModificationChanged *<CtrctTerms-ModChngd>*	[0..1]	Indicator		232
	InterestRate *<IntrstRate>*	[0..1]	±	C50	232
	BorrowingRate *<BrrwgRate>*	[0..1]	±	C50	233
	StandardCollateralRatio *<StdCollRatio>*	[0..1]	±	C50	233
	DividendRatio *<DvddRatio>*	[0..1]	±	C50	234
	NumberOfDaysLendingBorrowing *<NbOfDaysLndgBrrwg>*	[0..1]	±		234
	StandardCollateralAmount *<StdCollAmt>*	[0..1]	±		234
	AccruedInterestTax *<AcrdIntrstTax>*	[0..1]	Indicator		234
	EndNumberOfDaysAccrued *<EndNbOfDaysAcrd>*	[0..1]	Quantity	C35	235
	EndFactor *<EndFctr>*	[0..1]	Rate		235
	SecuritiesLendingType *<SctiesLndgTp>*	[0..1]	±		235
	Reversible *<Rvsbl>*	[0..1]	±		235
	MinimumDateForCallBack *<MinDtForCallBck>*	[0..1]	Date		236
	RollOver *<RollOver>*	[0..1]	Indicator		236
	PeriodicPayment *<PrdcPmt>*	[0..1]	Indicator		236
	ExCoupon *<ExCpn>*	[0..1]	Indicator		236
	RegulatoryStipulations *<RgltryStiptns>*	[0..1]			236
	Country *<Ctry>*	[1..1]	CodeSet	C13	236
	Stipulations *<Stiptns>*	[1..*]	Text		237
	SupplementaryData *<SplmtryData>*	[0..*]	±	C51	237

3.3 Constraints

C1 ActiveCurrency

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

C2 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 AdditionalDetailsRule

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

C4 AdditionalDetailsRule

Unless bilaterally agreed between the Sender and Receiver, if DeclarationlDetails and/or PartyContactDetails are present, then they must not contain information that can be provided in a structured field.

C5 AdditionalInforrmationRule

The AdditionalInformation field in all elements must not contain information that can be provided in a structured field unless bilaterally agreed or advised differently in the element definition as in NarrativeVersion,

C6 AdditonalDetailsGuideline

Unless bilaterally agreed between the Sender and Receiver, DeclarationlDetails and PartyContactDetails must not contain information that can be provided in a structured field.

C7 AdditonalDetailsGuideline

Unless bilaterally agreed between the Sender and Receiver, DeclarationlDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

C8 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 comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional. (Algorithm)

C9 BICNonFI

Valid BICs for non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consist of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional. (Algorithm)

C10 BlockTradeGuideline

In a block trade instruction, the total number of children must be provided using TotalOfLinkedInstructions.

The CurrentInstructionNumber of the parent must be 000. The children must have an incremental CurrentInstructionNumber from 001 to 999.

For more details, see the relevant market practice document on www.smpg.info

C11 CashClearingSystemRule

The CashClearingSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

C12 CoexistenceIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

C13 Country

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

C14 CurrencyAmount

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

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

C15 CurrencyAmount

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

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

C16 CurrencyToBuyOrSellRule

CurrencyToBuyOrSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is to receive.

- the currency required for funding a purchase of securities, eg, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.

- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.

- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.

- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is to delivery

- the currency received as proceeds from the sale of securities, eg, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.

- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.

- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.

- a bilateral agreement regarding the use of this field has been established.

C17 CurrentInstructionNumberRule

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

C18 CurrentInstructionNumberRule

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

C19 DepositoryGuideline

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info

C20 DescriptionPresenceRule

If Description is not present then either ISIN or at least one occurence of OtherIdentification must be present. (CrossElementComplexRule)

C21 DescriptionUsageRule

Description must be used alone as the last resort.

C22 FXStandingInstructionPresenceRule

If HoldIndicator is present and is value TRUE (Yes), then FXStandingInstruction must not be present. In ISO 15022, and therefore in ISO 20022, the FXStandingInstruction indicator can only be used when the transation is instructed in a released mode. (CrossElementComplexRule)

C23 IBAN

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN. (Algorithm)

C24 IBAN

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN. (Algorithm)

C25 IdentificationPresenceRule

If Type/Code is not Various (VARI) OR Over The Counter (OTCO) then Identification must be present.

C26 IdentificationPresenceRule

If Type/Code is not Various (VARI) OR Over The Counter (OTCO) then Identification must be present.

C27 IdentificationUsageRule

The presence of Identification and/or CountryOfResidence is mandatory.

C28 InvestorUsageRule

When investor is used with a country code, the country code specifies the nationality of the investor, for the settlement of certain securities (i.e. airlines, defence manufacturers) under the EU legislation.

C29 ISINGuideline

When a ISIN code exist. It is strongly recommended that the ISIN be used.

C30 ISINPresenceRule

If ISIN is not present then either Description or at least one occurence of OtherIdentification must be present. (CrossElementComplexRule)

C31 ISO8532AndIssuerSchemeNameRule

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

C32 LinkedIdentificationGuideline

InstructingPartyTransactionIdentification, ExecutingPartyTransactionIdentification, MarketInfrastructureTransactionIdentification, ClientOrderLinkIdentification, PoolIdentification, BlockIdentification, AllocationIdentification, IndexIdentification, CommonIdentification and ComplianceIdentification must not appear more than once in the message.

C33 MarketTypeAndIdentificationRule

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

C34 MarketTypeAndIdentificationRule

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

C35 NumberRule

If Number is negative, then Sign must be present.

C36 OtherIdentificationPresenceRule

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

C37 PartialFillsRule

A SecuritiesTradeConfirmation should not be used as a TradeExecution report. PartialFills aims at providing a for information summary of the different executions that the confirmation consisted of.

C38 Party2PresenceRule

If Party2 is present, then Party1 must be present. (CrossElementComplexRule)

C39 Party3PresenceRule

If Party3 is present, then Party2 must be present. (CrossElementComplexRule)

C40 Party4PresenceRule

If Party4 is present, then Party3 must be present. (CrossElementComplexRule)

C41 Party5PresenceRule

If Party5 is present, then Party4 must be present. (CrossElementComplexRule)

C42 PlaceOfListingRule

If PlaceOfListing is used and a ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

C43 PlaceOfTradeRule

If PlaceOfTrade is used and a ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

C44 PlaceOfTradeRule

If the trade was executed on multiple places of trade and the place of trade field is used, code VARI must be used.

C45 PlaceOfTradeRule

If the trade was executed on multiple places of trade and the place of trade field is used, code VARI must be used.

C46 QualifiedForeignIntermediaryRule

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

C47 SettlementDetailsRule

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

C48 SettlementParametersGuideline

• Physical settlement:

In case of physical receipt at local agent level, the receiving agent must receive a receipt free instruction

for reconciliation purposes. If the final beneficiary of the securities uses a global custodian, the receipt free

instruction will be sent to the global custodian that will forward it to his receiving agent on the market.

For physical settlement, SettlementTransactionCondition/Physical must be used.

• Partial settlement :

This market practice only applies in markets where partial settlement is allowed.

If an account owner wants to specify in its original instruction that partial settlement is allowed or not, they

must use the PartialSettlementIndicator.

• Book Transfer:

The use of SecuritiesTransactionTypes OWNI, OWNE, INSP and PORT and other booktransfer

related fields is governed by a market practice document.

• Block Trades:

The parent transaction must be identified using the BloclTrade field with code BLPA. The children

transactions must be identified using the code BLCH.

For more details, see the relevant market practice document on www.smpg.info

C49 ShortLongNumberRule

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

C50 SignRule

When Sign is present, rate must not be zero.

C51 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.

C52 TradeDateTimeUTCRule

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, eg, of the stock exchange, or of the selling broker for OTC.

C53 ValidationByTable

(Algorithm)

C54 VendorPresenceRule

If the settlement standing instruction database is a vendor database, then the vendor must be identified. (CrossElementComplexRule)

3.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

3.4.1 Identification <Id>

Presence: [1..1]

Definition: Information that unambiguously identifies an SecuritiesTradeConfirmation message as known by the account owner (or the instructing party acting on its behalf).

Identification <Id> contains the following **TransactiontIdentification4** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <*TxId*>	[1..1]	Text		49

3.4.1.1 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the instructing party.

Datatype: "Max35Text" on page 638

3.4.2 NumberCount <NbCnt>

Presence: [0..1]

Definition: Count of the number of transactions linked.

Impacted by: C17 "CurrentInstructionNumberRule"

NumberCount <NbCnt> contains one of the following elements (see "NumberCount1Choice" on page 428 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	CurrentInstructionNumber <*CurInstrNb*>	[1..1]	Text		428
Or}	TotalNumber <*TtlNb*>	[1..1]			428
	CurrentInstructionNumber <*CurInstrNb*>	[1..1]	Text		428
	TotalOfLinkedInstructions <*TtlOfLkdInstrs*>	[1..1]	Text		429

Constraints

- **CurrentInstructionNumberRule**

  If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

3.4.3 References <Refs>

Presence: [0..*]

Definition: Reference to the transaction identifier issued by a business party and/or market infrastructure. It may also be used to reference a previous transaction, for example, a block/allocation instruction, or tie a set of messages together.

References <Refs> contains the following **Linkages15** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	MessageNumber <*MsgNb*>	[0..1]	±	C49	50
	Reference <*Ref*>	[1..1]	±	C32	51

3.4.3.1 MessageNumber <MsgNb>

Presence: [0..1]

Definition: Message type number/message identifier of the message referenced in the linkage sequence.

Impacted by: C49 "ShortLongNumberRule"

MessageNumber <MsgNb> contains one of the following elements (see "DocumentNumber4Choice" on page 451 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <*ShrtNb*>	[1..1]	Text		451
Or	LongNumber <*LngNb*>	[1..1]	Text		451
Or}	ProprietaryNumber <*PrtryNb*>	[1..1]	±		452

Constraints

- **ShortLongNumberRule**

  ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

3.4.3.2 Reference <Ref>

Presence: [1..1]

Definition: Reference to the linked transaction.

Impacted by: C32 "LinkedIdentificationGuideline"

Reference <Ref> contains one of the following elements (see "IdentificationReference8Choice" on page 441 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	InstructingPartyTransactionIdentification <*InstgPtyTxId*>	[1..1]	Text		442
Or	ExecutingPartyTransactionIdentification <*ExctgPtyTxId*>	[1..1]	Text		442
Or	MarketInfrastructureTransactionIdentification <*MktInfrstrctrTxId*>	[1..1]	Text		442
Or	ClientOrderLinkIdentification <*ClntOrdrLkId*>	[1..1]	Text		443
Or	PoolIdentification <*PoolId*>	[1..1]	Text		443
Or	BlockIdentification <*BlckId*>	[1..1]	Text		443
Or	AllocationIdentification <*AllcnId*>	[1..1]	Text		443
Or	IndividualAllocationIdentification <*IndvAllcnId*>	[1..1]	Text		443
Or	SecondaryAllocationIdentification <*ScndryAllcnId*>	[1..1]	Text		443
Or	IndexIdentification <*IndxId*>	[1..1]	Text		443
Or	CommonIdentification <*CmonId*>	[1..1]	Text		444
Or	ComplianceIdentification <*CmplcId*>	[1..1]	Text		444
Or}	CollateralTransactionIdentification <*CollTxId*>	[1..1]	Text		444

Constraints

- **LinkedIdentificationGuideline**

  InstructingPartyTransactionIdentification, ExecutingPartyTransactionIdentification, MarketInfrastructureTransactionIdentification, ClientOrderLinkIdentification, PoolIdentification, BlockIdentification, AllocationIdentification, IndexIdentification, CommonIdentification and ComplianceIdentification must not appear more than once in the message.

3.4.4 TradeDetails <TradDtls>

Presence: [1..1]

Definition: Details of the trade.

Impacted by: C16 "CurrencyToBuyOrSellRule", C43 "PlaceOfTradeRule", C52 "TradeDateTimeUT-CRule"

TradeDetails <TradDtls> contains the following **Order17** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BusinessProcessType <*BizPrcTp*>	[0..1]	±		56
	OrderIdentification <*OrdrId*>	[0..*]	Text		56
	ClientOrderIdentification <*ClntOrdrId*>	[0..*]	Text		56
	SecondaryClientOrderIdentification <*ScndryClntOr-drId*>	[0..*]	Text		56
	ListIdentification <*ListId*>	[0..*]	Text		56
	Side <*Sd*>	[1..1]	CodeSet		56
	Payment <*Pmt*>	[0..1]	CodeSet		58
	TradeTransactionType <*TradTxTp*>	[0..1]	±		58
	TradeTransactionCondition <*TradTxCond*>	[0..*]	±		58
	PreAdvice <*PreAdvc*>	[0..1]	Indicator		59
	PlaceOfTrade <*PlcOfTrad*>	[0..1]		C25, C33, C44	59
	Identification <*Id*>	[0..1]	±		60
	Type <*Tp*>	[0..1]			60
{Or	**Code** <*Cd*>	[1..1]	CodeSet		60
Or}	**Proprietary** <*Prtry*>	[1..1]	±		60
	OrderBookingDate <*OrdrBookgDt*>	[0..1]	Date		61
	TradeOriginationDate <*TradOrgtnDt*>	[0..1]	DateTime		61
	TradeDate <*TradDt*>	[1..1]	±		61
	ProcessingDate <*PrcgDt*>	[0..1]	±		61
	SettlementDate <*SttlmDt*>	[1..1]	±		62
	NAVDate <*NAVDt*>	[0..1]	±		62
	PartialFillDetails <*PrtlFillDtls*>	[0..*]		C37	62
	ConfirmationQuantity <*ConfQty*>	[1..1]	±		63
	DealPrice <*DealPric*>	[1..1]	±		63
	TradeDate <*TradDt*>	[0..1]	±		64
	PlaceOfTrade <*PlcOfTrad*>	[0..1]		C26, C34, C45	64
	Identification <*Id*>	[0..1]	±		65
	Type <*Tp*>	[0..1]			65

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		65
Or}	**Proprietary** *<Prtry>*	[1..1]	±		65
	OriginalOrderedQuantity *<OrgnlOrdrdQty>*	[1..1]	±		66
	PreviouslyExecutedQuantity *<PrevslyExctdQty>*	[1..1]	±		66
	RemainingQuantity *<RmngQty>*	[1..1]	±		66
	MatchIncrementQuantity *<MtchIncrmtQty>*	[0..1]	±		66
	ConfirmationQuantity *<ConfQty>*	[1..1]	±		67
	QuantityBreakdown *<QtyBrkdwn>*	[0..*]	±		67
	GrossTradeAmount *<GrssTradAmt>*	[0..1]	±		67
	DealPrice *<DealPric>*	[1..1]	±		68
	TypeOfPrice *<TpOfPric>*	[0..1]	±		68
	CashMargin *<CshMrgn>*	[0..1]	CodeSet		68
	Commission *<Comssn>*	[0..1]	±		69
	NumberOfDaysAccrued *<NbOfDaysAcrd>*	[0..1]	Quantity	C35	70
	GiveUpNumberOfDays *<GvUpNbOfDays>*	[0..1]	Quantity	C35	71
	InterestType *<IntrstTp>*	[0..1]	CodeSet		71
	AccruedInterestAmount *<AcrdIntrstAmt>*	[0..1]	±		71
	AccruedInterestPercentage *<AcrdIntrstPctg>*	[0..1]	Rate		71
	TradeRegulatoryConditionsType *<TradRgltry-CondsTp>*	[0..1]	CodeSet		72
	CurrencyToBuyOrSell *<CcyToBuyOrSell>*	[0..1]	±		72
	OrderOriginatorEligibility *<OrdrOrgtrElgblty>*	[0..1]	CodeSet		72
	PositionEffect *<PosFct>*	[0..1]	CodeSet		73
	DerivativeCovered *<DerivCvrd>*	[0..1]	Indicator		73
	ChargeTaxBasisType *<ChrgTaxBsisTp>*	[0..1]	±		73
	CapitalGainType *<CptlGnTp>*	[0..1]	±		73
	MatchStatus *<MtchSts>*	[0..1]	±		74
	CallInType *<CallInTp>*	[0..1]	CodeSet		74
	YieldType *<YldTp>*	[0..1]	±		74
	Reporting *<Rptg>*	[0..*]	±		75
	AdditionalPhysicalOrRegistrationDetails *<AddtlPhy-sOrRegnDtls>*	[0..1]	±		75

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AdditionalTradeInstructionProcessingInformation *<AddtlTradInstrPrcgInf>*	[0..1]	Text		75

Constraints

- **CurrencyToBuyOrSellRule**

  CurrencyToBuyOrSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

  If CurrencyToSell is used, then it implies the following:

  - the instruction is to receive.

  - the currency required for funding a purchase of securities, eg, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.

  - the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.

  - a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.

  - a bilateral agreement regarding the use of this field has been established.

  If CurrencyToBuy is used, then it implies the following:

  - the instruction is to delivery

  - the currency received as proceeds from the sale of securities, eg, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.

  - the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.

  - a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.

  - a bilateral agreement regarding the use of this field has been established.

- **PlaceOfTradeRule**

  If PlaceOfTrade is used and a ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

- **TradeDateTimeUTCRule**

  If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, eg, of the stock exchange, or of the selling broker for OTC.

3.4.4.1 BusinessProcessType <BizPrcTp>

Presence: [0..1]

Definition: Specifies the type of business process.

BusinessProcessType <BizPrcTp> contains one of the following elements (see "BusinessProcessType1Choice" on page 458 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		458
Or}	Proprietary <*Prtry*>	[1..1]	±		458

3.4.4.2 OrderIdentification <OrdrId>

Presence: [0..*]

Definition: Unique identifier for Order as assigned by sell-side.

Datatype: "Max35Text" on page 638

3.4.4.3 ClientOrderIdentification <ClntOrdrId>

Presence: [0..*]

Definition: Unique identifier for the order as assigned by the buy-side. Uniqueness must be guaranteed within a single trading day. Firms, particularly those that electronically submit multi-day orders, trade globally or throughout market close periods, should ensure uniqueness across days, for example by embedding a date within the ClientOrderIdentification element.

Datatype: "Max35Text" on page 638

3.4.4.4 SecondaryClientOrderIdentification <ScndryClntOrdrId>

Presence: [0..*]

Definition: Assigned by the party that originates the order. Can be used to provide the ClientOrderIdentification used by an exchange or executing system.

Datatype: "Max35Text" on page 638

3.4.4.5 ListIdentification <ListId>

Presence: [0..*]

Definition: Unique identifier for a list, as assigned by the trading party. The identifier must be unique within a single trading day.

Datatype: "Max35Text" on page 638

3.4.4.6 Side <Sd>

Presence: [1..1]

Definition: Coded list to specify the side of the order.

Datatype: "Side3Code" on page 619

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

CodeName	Name	Definition
		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.
LEND	Lend	Order is to lend securities.
BORW	Borrow	Order is to borrow securities.
OPEX	OptionExercise	Exercise of an option contract.

3.4.4.7 Payment <Pmt>

Presence: [0..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: "DeliveryReceiptType2Code" on page 593

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, ie, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

3.4.4.8 TradeTransactionType <TradTxTp>

Presence: [0..1]

Definition: Specifies the type of transaction of which the order is a component.

TradeTransactionType <TradTxTp> contains one of the following elements (see "TradeType3Choice" on page 400 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		400
Or}	Proprietary *<Prtry>*	[1..1]	±		401

3.4.4.9 TradeTransactionCondition <TradTxCond>

Presence: [0..*]

Definition: Indicates the conditions under which the order/trade is to be/was executed.

TradeTransactionCondition <TradTxCond> contains one of the following elements (see "TradeTransactionCondition4Choice" on page 401 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		402
Or}	Proprietary *<Prtry>*	[1..1]	±		402

3.4.4.10 PreAdvice <PreAdvc>

Presence: [0..1]

Definition: Transaction is a pre-advice, that is, for matching purposes only.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

3.4.4.11 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

Definition: Market in which a trade transaction is to be or has been executed.

Impacted by: C25 "IdentificationPresenceRule", C33 "MarketTypeAndIdentificationRule", C44 "PlaceOfTradeRule"

PlaceOfTrade <PlcOfTrad> contains the following **MarketIdentification79** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	±		60
	Type *<Tp>*	[0..1]			60
{Or	**Code** *<Cd>*	[1..1]	CodeSet		60
Or}	**Proprietary** *<Prtry>*	[1..1]	±		60

Constraints

- **IdentificationPresenceRule**

  If Type/Code is not Various (VARI) OR Over The Counter (OTCO) then Identification must be present.

- **MarketTypeAndIdentificationRule**

  If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

  If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

- **PlaceOfTradeRule**

  If the trade was executed on multiple places of trade and the place of trade field is used, code VARI must be used.

3.4.4.11.1 Identification <Id>

Presence: [0..1]

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

Identification <Id> contains one of the following elements (see "MarketIdentification3Choice" on page 398 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <*MktIdrCd*>	[1..1]	IdentifierSet		398
Or}	Description <*Desc*>	[1..1]	Text		398

3.4.4.11.2 Type <Tp>

Presence: [0..1]

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

Type <Tp> contains one of the following **MarketType11Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		60
Or}	**Proprietary** <*Prtry*>	[1..1]	±		60

3.4.4.11.2.1 Code <Cd>

Presence: [1..1]

Definition: Market type expressed as an ISO 20022 code.

Datatype: "MarketType6Code" on page 605

CodeName	Name	Definition
OTCO	OverTheCounter	The place is over the counter.
VARI	Various	Various places.
EXCH	StockExchange	The place is a stock exchange.

3.4.4.11.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Market type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		395
	Issuer <*Issr*>	[1..1]	Text		396
	SchemeName <*SchmeNm*>	[0..1]	Text		396

3.4.4.12 OrderBookingDate <OrdrBookgDt>

Presence: [0..1]

Definition: Date and time when an entry is posted to an account on the account servicer's books.

Datatype: "ISODate" on page 631

3.4.4.13 TradeOriginationDate <TradOrgtnDt>

Presence: [0..1]

Definition: Indicates the date and time of the agreement in principal between counter-parties prior to actual trade date.

Used with fixed income for municipal new issue markets.

Datatype: "ISODateTime" on page 631

3.4.4.14 TradeDate <TradDt>

Presence: [1..1]

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

TradeDate <TradDt> contains one of the following elements (see "TradeDate4Choice" on page 402 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	±		402
Or}	Value <*Val*>	[1..1]			403
{Or	Code <*Cd*>	[1..1]	CodeSet		403
Or}	Proprietary <*Prtry*>	[1..1]	±		403

3.4.4.15 ProcessingDate <PrcgDt>

Presence: [0..1]

Definition: Processing date of the trading session.

ProcessingDate <PrcgDt> contains one of the following elements (see "TradeDate4Choice" on page 402 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	±		402
Or}	Value <*Val*>	[1..1]			403
{Or	Code <*Cd*>	[1..1]	CodeSet		403
Or}	Proprietary <*Prtry*>	[1..1]	±		403

3.4.4.16 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Date and time at which the securities are to be delivered or received.

SettlementDate <SttlmDt> contains one of the following elements (see "SettlementDate8Choice" on page 413 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	±		414
Or}	Code <*Cd*>	[1..1]	±		414

3.4.4.17 NAVDate <NAVDt>

Presence: [0..1]

Definition: Valuation point, or valuation date of the portfolio (underlying assets). This is also known as price date.

NAVDate <NAVDt> contains one of the following elements (see "DateAndDateTime1Choice" on page 382 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		383
Or}	DateTime <*DtTm*>	[1..1]	DateTime		383

3.4.4.18 PartialFillDetails <PrtlFillDtls>

Presence: [0..*]

Definition: Quantity of financial instrument bought or sold which is less than the quantity of financial instrument ordered.

Impacted by: C37 "PartialFillsRule"

PartialFillDetails <PrtlFillDtls> contains the following **PartialFill2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ConfirmationQuantity <*ConfQty*>	[1..1]	±		63
	DealPrice <*DealPric*>	[1..1]	±		63
	TradeDate <*TradDt*>	[0..1]	±		64
	PlaceOfTrade <*PlcOfTrad*>	[0..1]		C26, C34, C45	64
	Identification <*Id*>	[0..1]	±		65
	Type <*Tp*>	[0..1]			65
{Or	**Code** <*Cd*>	[1..1]	CodeSet		65
Or}	**Proprietary** <*Prtry*>	[1..1]	±		65
	OriginalOrderedQuantity <*OrgnlOrdrdQty*>	[1..1]	±		66
	PreviouslyExecutedQuantity <*PrevslyExctdQty*>	[1..1]	±		66
	RemainingQuantity <*RmngQty*>	[1..1]	±		66
	MatchIncrementQuantity <*MtchIncrmtQty*>	[0..1]	±		66

Constraints

- **PartialFillsRule**

  A SecuritiesTradeConfirmation should not be used as a TradeExecution report. PartialFills aims at providing a for information summary of the different executions that the confirmation consisted of.

3.4.4.18.1 ConfirmationQuantity <ConfQty>

Presence: [1..1]

Definition: Quantity of financial instrument to be ordered.

ConfirmationQuantity <ConfQty> contains one of the following elements (see "Quantity6Choice" on page 391 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Quantity <*Qty*>	[1..1]	±		391
Or}	OriginalAndCurrentFace <*OrgnlAndCurFace*>	[1..1]	±		392

3.4.4.18.2 DealPrice <DealPric>

Presence: [1..1]

Definition: Amount of money for which goods or services are offered, sold, or bought.

DealPrice <DealPric> contains the following elements (see "Price4" on page 523 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[1..1]	±		523
	Type <*Tp*>	[0..1]	CodeSet		523

3.4.4.18.3 TradeDate <TradDt>

Presence: [0..1]

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

TradeDate <TradDt> contains one of the following elements (see "TradeDate4Choice" on page 402 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	±		402
Or}	Value <*Val*>	[1..1]			403
{Or	Code <*Cd*>	[1..1]	CodeSet		403
Or}	Proprietary <*Prtry*>	[1..1]	±		403

3.4.4.18.4 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

Definition: Market in which a trade transaction is to be or has been executed.

Impacted by: C26 "IdentificationPresenceRule", C34 "MarketTypeAndIdentificationRule", C45 "PlaceOf-TradeRule"

PlaceOfTrade <PlcOfTrad> contains the following **MarketIdentification80** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	±		65
	Type <*Tp*>	[0..1]			65
{Or	**Code** <*Cd*>	[1..1]	CodeSet		65
Or}	**Proprietary** <*Prtry*>	[1..1]	±		65

Constraints

- **IdentificationPresenceRule**

  If Type/Code is not Various (VARI) OR Over The Counter (OTCO) then Identification must be present.

- **MarketTypeAndIdentificationRule**

  If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

- **PlaceOfTradeRule**

  If the trade was executed on multiple places of trade and the place of trade field is used, code VARI must be used.

3.4.4.18.4.1 Identification <Id>

Presence: [0..1]

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

Identification <Id> contains one of the following elements (see "MarketIdentification3Choice" on page 398 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <*MktIdrCd*>	[1..1]	IdentifierSet		398
Or}	Description <*Desc*>	[1..1]	Text		398

3.4.4.18.4.2 Type <Tp>

Presence: [0..1]

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

Type <Tp> contains one of the following **MarketType12Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		65
Or}	**Proprietary** <*Prtry*>	[1..1]	±		65

3.4.4.18.4.2.1 Code <Cd>

Presence: [1..1]

Definition: Market type expressed as an ISO 20022 code.

Datatype: "MarketType2Code" on page 604

CodeName	Name	Definition
PRIM	PrimaryMarket	The place is a primary market.
SECM	SecondaryMarket	The place is a secondary market.
OTCO	OverTheCounter	The place is over the counter.
VARI	Various	Various places.
EXCH	StockExchange	The place is a stock exchange.

3.4.4.18.4.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Market type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		395
	Issuer <*Issr*>	[1..1]	Text		396
	SchemeName <*SchmeNm*>	[0..1]	Text		396

3.4.4.18.5 OriginalOrderedQuantity <OrgnlOrdrdQty>

Presence: [1..1]

Definition: Quantity of financial instrument ordered.

OriginalOrderedQuantity <OrgnlOrdrdQty> contains one of the following elements (see "QuantityOrAmount1Choice" on page 422 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Quantity <*Qty*>	[1..1]	±		422
Or}	Amount <*Amt*>	[1..1]	Amount		423

3.4.4.18.6 PreviouslyExecutedQuantity <PrevslyExctdQty>

Presence: [1..1]

Definition: Quantity of financial instrument that has been previously executed.

PreviouslyExecutedQuantity <PrevslyExctdQty> contains one of the following elements (see "QuantityOrAmount1Choice" on page 422 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Quantity <*Qty*>	[1..1]	±		422
Or}	Amount <*Amt*>	[1..1]	Amount		423

3.4.4.18.7 RemainingQuantity <RmngQty>

Presence: [1..1]

Definition: Quantity of financial instrument that is remaining in order.

RemainingQuantity <RmngQty> contains one of the following elements (see "QuantityOrAmount1Choice" on page 422 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Quantity <*Qty*>	[1..1]	±		422
Or}	Amount <*Amt*>	[1..1]	Amount		423

3.4.4.18.8 MatchIncrementQuantity <MtchIncrmtQty>

Presence: [0..1]

Definition: Minimum quantity that applies to every execution. The order may still fill against smaller orders, but the cumulative quantity of the execution must be in multiples of the Match Increment.

MatchIncrementQuantity <MtchIncrmtQty> contains one of the following elements (see "QuantityOrAmount1Choice" on page 422 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Quantity <*Qty*>	[1..1]	±		422
Or}	Amount <*Amt*>	[1..1]	Amount		423

3.4.4.19 ConfirmationQuantity <ConfQty>

Presence: [1..1]

Definition: Quantity of financial instrument that is being confirmed for the account.The quantity of the security to be settled.

ConfirmationQuantity <ConfQty> contains one of the following elements (see "Quantity6Choice" on page 391 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Quantity <*Qty*>	[1..1]	±		391
Or}	OriginalAndCurrentFace <*OrgnlAndCurFace*>	[1..1]	±		392

3.4.4.20 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

Definition: Breakdown of a quantity into lots such as tax lots, instrument series, etc.

QuantityBreakdown <QtyBrkdwn> contains the following elements (see "QuantityBreakdown11" on page 528 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	LotNumber <*LotNb*>	[0..1]	±		528
	LotQuantity <*LotQty*>	[0..1]	±		528
	LotDateTime <*LotDtTm*>	[0..1]	±		528
	LotPrice <*LotPric*>	[0..1]	±		529

3.4.4.21 GrossTradeAmount <GrssTradAmt>

Presence: [0..1]

Definition: Principal amount of a trade (price multiplied by quantity).

GrossTradeAmount <GrssTradAmt> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

3.4.4.22 DealPrice <DealPric>

Presence: [1..1]

Definition: Amount of money for which goods or services are offered, sold, or bought.

DealPrice <DealPric> contains the following elements (see "Price4" on page 523 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[1..1]	±		523
	Type <*Tp*>	[0..1]	CodeSet		523

3.4.4.23 TypeOfPrice <TpOfPric>

Presence: [0..1]

Definition: Specifies the type of transaction price.

TypeOfPrice <TpOfPric> contains one of the following elements (see "TypeOfPrice10Choice" on page 524 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		524
Or}	Proprietary <*Prtry*>	[1..1]	±		525

3.4.4.24 CashMargin <CshMrgn>

Presence: [0..1]

Definition: Identifies whether an order is a margin order or a non-margin order. This is primarily used when sending orders to Japanese exchanges to indicate sell margin or buy to cover. The same tag could be assigned also by buy-side to indicate the intent to sell or buy margin and the sell-side to accept or reject (base on some validation criteria) the margin request.

Datatype: "CashMarginOrder1Code" on page 588

CodeName	Name	Definition
CASH	Cash	The principal owns the cash in case of a purchase, or the securities in case of a sale so the execution, if it occurs, will not

CodeName	Name	Definition
		generate any margin account opening or margin call.
MRGO	MarginOpen	The principal order, if executed, will generate a margin account opening or margin call because the principal does not have the cash in case of a purchase or the securities in case of a sale.
MRGC	MarginClose	The principal order, if executed, will enable the margin position to be closed and the positions to be covered (for example: purchase of securities that have previously been short-sold, or sale of securities that have been bought on margin).

3.4.4.25 Commission <Comssn>

Presence: [0..1]

Definition: Amount of money due to a party as compensation for a service.

Commission <Comssn> contains the following elements (see "Commission16" on page 375 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Type *<Tp>*	[1..1]			375
{Or	Code *<Cd>*	[1..1]	CodeSet		376
Or}	Proprietary *<Prtry>*	[1..1]	±		377
	Commission *<Comssn>*	[1..1]			377
{Or	Amount *<Amt>*	[1..1]	Amount		377
Or}	Rate *<Rate>*	[1..1]	Rate		377
	RecipientIdentification *<RcptId>*	[0..1]			378
	BIC *<BIC>*	[1..1]	IdentifierSet		378
	ProprietaryIdentification *<PrtryId>*	[1..1]	±		378
	NameAndAddress *<NmAndAdr>*	[0..1]			379
	Name *<Nm>*	[1..1]	Text		379
	Address *<Adr>*	[0..1]			379
	AddressType *<AdrTp>*	[0..1]	CodeSet		380
	AddressLine *<AdrLine>*	[0..5]	Text		380
	StreetName *<StrtNm>*	[0..1]	Text		380
	BuildingNumber *<BldgNb>*	[0..1]	Text		380
	PostCode *<PstCd>*	[0..1]	Text		380
	TownName *<TwnNm>*	[0..1]	Text		380
	CountrySubDivision *<CtrySubDvsn>*	[0..1]	Text		381
	Country *<Ctry>*	[1..1]	CodeSet		381
	CalculationDate *<ClctnDt>*	[0..1]	Date		381
	TotalCommission *<TtlComssn>*	[0..1]	±		381
	TotalVATAmount *<TtlVATAmt>*	[0..1]	Amount		381
	VATRate *<VATRate>*	[0..1]	Rate		381

3.4.4.26 NumberOfDaysAccrued <NbOfDaysAcrd>

Presence: [0..1]

Definition: Number of days on which the interest rate accrues (daily accrual note).

Impacted by: C35 "NumberRule"

Datatype: "Max3Number" on page 635

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

3.4.4.27 GiveUpNumberOfDays <GvUpNbOfDays>

Presence: [0..1]

Definition: Specifies the number of days from trade date that the counterparty on the other side of the trade should be "given up" or divulged.

Impacted by: C35 "NumberRule"

Datatype: "Max3Number" on page 635

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

3.4.4.28 InterestType <IntrstTp>

Presence: [0..1]

Definition: Indicates whether the trade is cum interest or ex interest.

Datatype: "InterestType2Code" on page 603

CodeName	Name	Definition
CINT	CumInterest	Indicates deal price including accrued interest.
XINT	ExInterest	Indicates deal price excluding accrued interest.

3.4.4.29 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

Definition: Interest amount that has accrued in between two periods, for example, in between interest payment periods.

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

3.4.4.30 AccruedInterestPercentage <AcrdIntrstPctg>

Presence: [0..1]

Definition: Interest rate that has been accrued in between coupon payment periods.

Datatype: "PercentageRate" on page 636

3.4.4.31 TradeRegulatoryConditionsType <TradRgltryCondsTp>

Presence: [0..1]

Definition: Specifies the regulatory conditions type of the trade.

Datatype: "TradeRegulatoryConditions1Code" on page 621

CodeName	Name	Definition
SOLI	Solicited	Trade was solicited by the executing broker. The broker has suggested to his client to buy/sell financial instruments.
USOL	Unsolicited	Trade was unsolicited. The client acts on its own without advice from the executing broker.

3.4.4.32 CurrencyToBuyOrSell <CcyToBuyOrSell>

Presence: [0..1]

Definition: Account servicer is instructed to buy the indicated currency after the receipt of cash proceeds or to sell the indicated currency in order to obtain the necessary currency to fund the transaction.

CurrencyToBuyOrSell <CcyToBuyOrSell> contains one of the following elements (see "CurrencyToBuyOrSell1Choice" on page 452 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	CurrencyToBuy <*CcyToBuy*>	[1..1]	CodeSet		452
Or}	CurrencyToSell <*CcyToSell*>	[1..1]	CodeSet		452

3.4.4.33 OrderOriginatorEligibility <OrdrOrgtrElgblty>

Presence: [0..1]

Definition: Counterparties eligibility as defined by article 24 of the EU MiFID Directive applicable to transactions executed by investment firms for eligible counterparties.

Datatype: "Eligibility1Code" on page 593

CodeName	Name	Definition
ELIG	EligibleCounterparty	Eligible customers are the most sophisticated level of investor, able to opt out of some the protections afforded by conduct of business rules.
RETL	RetailClient	Retail customers are the least sophisticated level of investor.
PROF	ProfessionalClient	Professional customers are, for example, investment firms, credit institutions, insurance companies.

3.4.4.34 PositionEffect <PosFct>

Presence: [0..1]

Definition: Indicates whether the resulting position after a trade should be an opening position or closing position. Used for omnibus accounting - where accounts are held on a gross basis instead of being netted together.

Datatype: "PositionEffect2Code" on page 607

CodeName	Name	Definition
OPEN	OpenPosition	Position after the trade the position should be open.
CLOS	ClosePosition	Position after the trade the position should be closed.
ROLL	Rolled	Results in a position obtained in a security previously held, sold and repurchased.
FIFO	Fifo	First in, first out. Results in a position obtained after having sold in priority the securities bought chronologically.
CLOA	CloseAccount	Trade relates to a closure of an account.

3.4.4.35 DerivativeCovered <DerivCvrd>

Presence: [0..1]

Definition: Indicates whether the derivative product is covered or not by an underlying financial instrument position.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

3.4.4.36 ChargeTaxBasisType <ChrgTaxBsisTp>

Presence: [0..1]

Definition: Type of charge/tax basis.

ChargeTaxBasisType <ChrgTaxBsisTp> contains one of the following elements (see "ChargeTaxBasisType1Choice" on page 455 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		456
Or}	Proprietary <*Prtry*>	[1..1]	±		456

3.4.4.37 CapitalGainType <CptlGnTp>

Presence: [0..1]

Definition: Specifies the type of capital gain.

CapitalGainType <CptlGnTp> contains one of the following elements (see "EUCapitalGain-Type2Choice" on page 450 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	EUCapitalGain *<EUCptlGn>*	[1..1]	CodeSet		450
Or}	Proprietary *<Prtry>*	[1..1]	±		451

3.4.4.38 MatchStatus <MtchSts>

Presence: [0..1]

Definition: Provides the matching status of the trade confirmation.

MatchStatus <MtchSts> contains one of the following elements (see "MatchingStatus8Choice" on page 567 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		567
Or}	Proprietary *<Prtry>*	[1..1]	±		567

3.4.4.39 CallInType <CallInTp>

Presence: [0..1]

Definition: Specifies the type of pay-in call report.

Datatype: "CallIn1Code" on page 588

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

3.4.4.40 YieldType <YldTp>

Presence: [0..1]

Definition: Type of yield at which the transaction was effected.

YieldType <YldTp> contains the following elements (see "YieldCalculation2" on page 576 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value *<Val>*	[1..1]	Rate		577
	CalculationType *<ClctnTp>*	[1..1]	CodeSet		577
	RedemptionPrice *<RedPric>*	[0..1]	±		579
	ValueDate *<ValDt>*	[0..1]	Date		579
	ValuePeriod *<ValPrd>*	[0..1]	±		579
	CalculationDate *<ClctnDt>*	[0..1]	Date		580

3.4.4.41 Reporting <Rptg>

Presence: [0..*]

Definition: Specifies that a trade is to be reported to a third party.

Reporting <Rptg> contains one of the following elements (see "Reporting5Choice" on page 419 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		419
Or}	Proprietary <*Prtry*>	[1..1]	±		419

3.4.4.42 AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>

Presence: [0..1]

Definition: Provides information required for the registration or physical settlement.

AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls> contains the following elements (see "RegistrationParameters3" on page 373 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CertificationIdentification <*CertfctnId*>	[0..1]	Text		374
	CertificationDateTime <*CertfctnDtTm*>	[0..1]	±		374
	RegistrarAccount <*RegarAcct*>	[0..1]	Text		374
	CertificateNumber <*CertNb*>	[0..*]	±		374

3.4.4.43 AdditionalTradeInstructionProcessingInformation <AddtlTradInstrPrcgInf>

Presence: [0..1]

Definition: Provides additional details of the trade process not included within structured fields of this message.

Datatype: "Max350Text" on page 638

3.4.5 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Unique and unambiguous identifier of a financial instrument, assigned under a formal or proprietary identification scheme.

Impacted by: C20 "DescriptionPresenceRule", C21 "DescriptionUsageRule", C29 "ISINGuideline", C30 "ISINPresenceRule", C36 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification14" on page 388 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..1]	IdentifierSet		389
	OtherIdentification <*OthrId*>	[0..*]			390
	Identification <*Id*>	[1..1]	Text		390
	Suffix <*Sfx*>	[0..1]	Text		390
	Type <*Tp*>	[1..1]	±		390
	Description <*Desc*>	[0..1]	Text		390

Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When a ISIN code exist. It is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

3.4.6 FinancialInstrumentAttributes <FinInstrmAttrbts>

Presence: [0..1]

Definition: Elements characterising a financial instrument.

Impacted by: C3 "AdditionalDetailsRule", C42 "PlaceOfListingRule"

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following **FinancialInstrumentAttributes44** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceOfListing *<PlcOfListg>*	[0..1]	±		79
	Rating *<Ratg>*	[0..1]	±		80
	CertificateNumber *<CertNb>*	[0..1]	Text		80
	DayCountBasis *<DayCntBsis>*	[0..1]	±		80
	RegistrationForm *<RegnForm>*	[0..1]	±		80
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		81
	VariableRateChangeFrequency *<VarblRateChngFrqcy>*	[0..1]	±		81
	ClassificationType *<ClssfctnTp>*	[0..1]	±		81
	OptionStyle *<OptnStyle>*	[0..1]	±		82
	OptionType *<OptnTp>*	[0..1]	±		82
	DenominationCurrency *<DnmtnCcy>*	[0..1]	CodeSet	C2	82
	CouponDate *<CpnDt>*	[0..1]	Date		83
	ExpiryDate *<XpryDt>*	[0..1]	Date		83
	FloatingRateFixingDate *<FltgRateFxgDt>*	[0..1]	Date		83
	MaturityDate *<MtrtyDt>*	[0..1]	Date		83
	IssueDate *<IsseDt>*	[0..1]	Date		83
	NextCallableDate *<NxtCllblDt>*	[0..1]	Date		83
	ConversionDate *<ConvsDt>*	[0..1]	Date		83
	PutableDate *<PutblDt>*	[0..1]	Date		84
	DatedDate *<DtdDt>*	[0..1]	Date		84
	FirstPaymentDate *<FrstPmtDt>*	[0..1]	Date		84
	NextFactorDate *<NxtFctrDt>*	[0..1]	Date		84
	PreviousFactor *<PrvsFctr>*	[0..1]	Rate		84
	CurrentFactor *<CurFctr>*	[0..1]	Rate		84
	NextFactor *<NxtFctr>*	[0..1]	Rate		84
	EndFactor *<EndFctr>*	[0..1]	Rate		85
	InterestRate *<IntrstRate>*	[0..1]	Rate		85
	NextInterestRate *<NxtIntrstRate>*	[0..1]	Rate		85
	IndexRateBasis *<IndxRateBsis>*	[0..1]	Rate		85
	PercentageOfDebtClaims *<PctgOfDebtClms>*	[0..1]	Rate		85

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CouponAttachedNumber *<CpnAttchdNb>*	[0..1]	±		85
	PoolNumber *<PoolNb>*	[0..1]	±		86
	VersionNumber *<VrsnNb>*	[0..1]	±		86
	ConvertibleIndicator *<ConvtblInd>*	[0..1]	Indicator		86
	VariableRateIndicator *<VarblRateInd>*	[0..1]	Indicator		86
	CoveredIndicator *<CvrdInd>*	[0..1]	Indicator		86
	CallableIndicator *<CllblInd>*	[0..1]	Indicator		87
	PutableIndicator *<PutblInd>*	[0..1]	Indicator		87
	WarrantAttachedOnDelivery *<WarrtAttchdOnDlvry>*	[0..1]	Indicator		87
	OddCouponIndicator *<OddCpnInd>*	[0..1]	Indicator		87
	RedemptionYieldImpact *<RedYldImpct>*	[0..1]	Indicator		87
	YieldVariance *<YldVar>*	[0..1]	Indicator		88
	ExercisePrice *<ExrcPric>*	[0..1]	±		88
	SubscriptionPrice *<SbcptPric>*	[0..1]	±		88
	ConversionPrice *<ConvsPric>*	[0..1]	±		88
	TaxableIncomePerShare *<TaxblIncmPerShr>*	[0..1]	±		89
	MinimumNominalQuantity *<MinNmnlQty>*	[0..1]	±		89
	MinimumExercisableQuantity *<MinExrcblQty>*	[0..1]	±		89
	MinimumExercisableMultipleQuantity *<MinExrcblMltplQty>*	[0..1]	±		90
	FaceAmount *<FaceAmt>*	[0..1]	Amount		90
	ContractSize *<CtrctSz>*	[0..1]	±		90
	FinancialInstrumentAttributeAdditionalDetails *<FinInstrmAttrAddtlDtls>*	[0..1]	Text		90

Constraints

- **AdditionalDetailsRule**

  Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

  If PlaceOfListing is used and a ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

3.4.6.1 PlaceOfListing <PlcOfListg>

Presence: [0..1]

Definition: Market(s) on which the security is listed.

PlaceOfListing <PlcOfListg> contains one of the following elements (see "MarketIdentification3Choice" on page 398 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <*MktIdrCd*>	[1..1]	IdentifierSet		398
Or}	Description <*Desc*>	[1..1]	Text		398

3.4.6.2 Rating <Ratg>

Presence: [0..1]

Definition: Assessment of securities credit and investment risk.

Rating <Ratg> contains the following elements (see "Rating1" on page 526 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	RatingScheme <*RatgSchme*>	[1..1]	Text		527
	ValueDate <*ValDt*>	[1..1]	DateTime		527
	ValueIdentification <*ValId*>	[1..1]	IdentifierSet		527

3.4.6.3 CertificateNumber <CertNb>

Presence: [0..1]

Definition: Unique and unambiguous identifier of a certificate assigned by the issuer.

Datatype: "Max35Text" on page 638

3.4.6.4 DayCountBasis <DayCntBsis>

Presence: [0..1]

Definition: Specifies the computation method of (accrued) interest of the security.

DayCountBasis <DayCntBsis> contains one of the following elements (see "InterestComputationMethodFormat3Choice" on page 434 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		434
Or}	Proprietary <*Prtry*>	[1..1]	±		437

3.4.6.5 RegistrationForm <RegnForm>

Presence: [0..1]

Definition: Specifies the form, ie, ownership, of the security.

RegistrationForm <RegnForm> contains one of the following elements (see "FormOfSecurity4Choice" on page 447 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		448
Or}	Proprietary *<Prtry>*	[1..1]	±		448

3.4.6.6 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies the frequency of an interest payment.

PaymentFrequency <PmtFrqcy> contains one of the following elements (see "Frequency7Choice" on page 447 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		447
Or}	Proprietary *<Prtry>*	[1..1]	±		447

3.4.6.7 VariableRateChangeFrequency <VarblRateChngFrqcy>

Presence: [0..1]

Definition: Specifies the frequency of change to the variable rate of an interest bearing instrument.

VariableRateChangeFrequency <VarblRateChngFrqcy> contains one of the following elements (see "Frequency7Choice" on page 447 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		447
Or}	Proprietary *<Prtry>*	[1..1]	±		447

3.4.6.8 ClassificationType <ClssfctnTp>

Presence: [0..1]

Definition: Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, for example, common share with voting rights, fully paid, or registered.

ClassificationType <ClssfctnTp> contains one of the following elements (see "Classification-Type30Choice" on page 454 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument *<ClssfctnFinInstrm>*	[1..1]	IdentifierSet		455
Or}	AlternateClassification *<AltrnClssfctn>*	[1..1]			455
	Identification *<Id>*	[1..1]	Text		455
	Issuer *<Issr>*	[1..1]	Text		455
	SchemeName *<SchmeNm>*	[0..1]	Text		455

3.4.6.9 OptionStyle <OptnStyle>

Presence: [0..1]

Definition: Specifies how an option can be exercised (American, European, Bermudan)

OptionStyle <OptnStyle> contains one of the following elements (see "OptionStyle6Choice" on page 426 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		426
Or}	Proprietary *<Prtry>*	[1..1]	±		427

3.4.6.10 OptionType <OptnTp>

Presence: [0..1]

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

OptionType <OptnTp> contains one of the following elements (see "OptionType4Choice" on page 426 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		426
Or}	Proprietary *<Prtry>*	[1..1]	±		426

3.4.6.11 DenominationCurrency <DnmtnCcy>

Presence: [0..1]

Definition: Currency in which a security is issued or redenominated.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 583

Constraints

- **ActiveOrHistoricCurrency**

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

3.4.6.12 CouponDate <CpnDt>

Presence: [0..1]

Definition: Next payment date of an interest bearing financial instrument.

Datatype: "ISODate" on page 631

3.4.6.13 ExpiryDate <XpryDt>

Presence: [0..1]

Definition: Date on which a privilege expires.

Datatype: "ISODate" on page 631

3.4.6.14 FloatingRateFixingDate <FltgRateFxgDt>

Presence: [0..1]

Definition: Date at which the interest rate of an interest bearing security will be calculated and reset, according to the terms of the issue.

Datatype: "ISODate" on page 631

3.4.6.15 MaturityDate <MtrtyDt>

Presence: [0..1]

Definition: Planned final repayment date at the time of issuance.

Datatype: "ISODate" on page 631

3.4.6.16 IssueDate <IsseDt>

Presence: [0..1]

Definition: Date at which the security was made available.

Datatype: "ISODate" on page 631

3.4.6.17 NextCallableDate <NxtCllblDt>

Presence: [0..1]

Definition: Next date at which the issuer has the right to pay the security prior to maturity.

Datatype: "ISODate" on page 631

3.4.6.18 ConversionDate <ConvsDt>

Presence: [0..1]

Definition: Deadline by which a convertible security must be converted according to the terms of the issue.

Datatype: "ISODate" on page 631

3.4.6.19 PutableDate <PutblDt>

Presence: [0..1]

Definition: Date at which the holder has the right to ask for redemption of the security prior to final maturity.

Datatype: "ISODate" on page 631

3.4.6.20 DatedDate <DtdDt>

Presence: [0..1]

Definition: First date at which a security begins to accrue interest.

Datatype: "ISODate" on page 631

3.4.6.21 FirstPaymentDate <FrstPmtDt>

Presence: [0..1]

Definition: Date at which the first interest payment is due to holders of the security.

Datatype: "ISODate" on page 631

3.4.6.22 NextFactorDate <NxtFctrDt>

Presence: [0..1]

Definition: Date on which the current factor will be changed to the next factor.

Datatype: "ISODate" on page 631

3.4.6.23 PreviousFactor <PrvsFctr>

Presence: [0..1]

Definition: Rate expressed as a decimal between 0 and 1 that was applicable before the current factor and defines the outstanding principal of the financial instrument (for factored securities).

Datatype: "BaseOneRate" on page 636

3.4.6.24 CurrentFactor <CurFctr>

Presence: [0..1]

Definition: Rate expressed as a decimal between 0 and 1 defining the outstanding principal of the financial instrument (for factored securities).

Datatype: "BaseOneRate" on page 636

3.4.6.25 NextFactor <NxtFctr>

Presence: [0..1]

Definition: Rate expressed as a decimal between 0 and 1 that will be applicable as of the next factor date and defines the outstanding principal of the financial instrument (for factored securities).

Datatype: "BaseOneRate" on page 636

3.4.6.26 EndFactor <EndFctr>

Presence: [0..1]

Definition: End ratio of principal outstanding to the original balance.

Datatype: "BaseOneRate" on page 636

3.4.6.27 InterestRate <IntrstRate>

Presence: [0..1]

Definition: Per annum ratio of interest paid to the principal amount of the financial instrument for a specific period of time.

Datatype: "PercentageRate" on page 636

3.4.6.28 NextInterestRate <NxtIntrstRate>

Presence: [0..1]

Definition: Interest rate applicable to the next interest payment period in relation to variable rate instruments.

Datatype: "PercentageRate" on page 636

3.4.6.29 IndexRateBasis <IndxRateBsis>

Presence: [0..1]

Definition: Specifies the reference rate for fixed income instruments where the

price of the instrument is indexed to the price of an underlying benchmark.

Datatype: "PercentageRate" on page 636

3.4.6.30 PercentageOfDebtClaims <PctgOfDebtClms>

Presence: [0..1]

Definition: Percentage of the underlying assets of a fund that represents a debt, for example, in the context of the EU Savings directive.

Datatype: "PercentageRate" on page 636

3.4.6.31 CouponAttachedNumber <CpnAttchdNb>

Presence: [0..1]

Definition: Number of the coupon attached to the physical security.

CouponAttachedNumber <CpnAttchdNb> contains one of the following elements (see "Number1Choice" on page 429 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NumberIdentification <*NbId*>	[1..1]	Text		429
Or}	Proprietary <*Prtry*>	[1..1]	±		430

3.4.6.32 PoolNumber <PoolNb>

Presence: [0..1]

Definition: Number identifying a group of underlying assets assigned by the issuer of a factored security.

PoolNumber <PoolNb> contains the following elements (see "GenericIdentification37" on page 396 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		396
	Issuer <*Issr*>	[0..1]	Text		396

3.4.6.33 VersionNumber <VrsnNb>

Presence: [0..1]

Definition: Number allocated by options exchanges to record that an option has undergone a change in its contract specifications (particularly adjustment of the strike price)

VersionNumber <VrsnNb> contains one of the following elements (see "Number1Choice" on page 429 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NumberIdentification <*NbId*>	[1..1]	Text		429
Or}	Proprietary <*Prtry*>	[1..1]	±		430

3.4.6.34 ConvertibleIndicator <ConvtblInd>

Presence: [0..1]

Definition: Indicates whether the interest bearing security is convertible into another type of security.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

3.4.6.35 VariableRateIndicator <VarblRateInd>

Presence: [0..1]

Definition: Indicates whether the interest rate of an interest bearing instrument is reset periodically.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

3.4.6.36 CoveredIndicator <CvrdInd>

Presence: [0..1]

Definition: Indicates whether the underlying security is owned by the writer of the entitlement.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

3.4.6.37 CallableIndicator <CllblInd>

Presence: [0..1]

Definition: Indicates whether the issuer has the right to pay the security prior to maturity. Also called RetractableIndicator.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

3.4.6.38 PutableIndicator <PutblInd>

Presence: [0..1]

Definition: Indicates whether the holder has the right to ask for redemption of the security prior to final maturity. Also called RedeemableIndicator.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

3.4.6.39 WarrantAttachedOnDelivery <WarrtAttchdOnDlvry>

Presence: [0..1]

Definition: Indicates whether the warrants on a financial instrument (which has been traded cum warrants) will be attached on delivery.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

3.4.6.40 OddCouponIndicator <OddCpnInd>

Presence: [0..1]

Definition: Indicates whether the payment of the coupon (interest) on an interest bearing instrument is off the normal schedule.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

3.4.6.41 RedemptionYieldImpact <RedYldImpct>

Presence: [0..1]

Definition: Indicates whether, in the case of a debt security subject to redemption before maturity, such redemption could have an impact on the yield.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

3.4.6.42 YieldVariance <YldVar>

Presence: [0..1]

Definition: Indicates whether the actual yield of an asset-backed security may vary according to the rate at which the underlying receivables or other financial assets are prepaid.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

3.4.6.43 ExercisePrice <ExrcPric>

Presence: [0..1]

Definition: Predetermined price at which the holder of a derivative will buy or sell the underlying instrument.

ExercisePrice <ExrcPric> contains the following elements (see "Price4" on page 523 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[1..1]	±		523
	Type <*Tp*>	[0..1]	CodeSet		523

3.4.6.44 SubscriptionPrice <SbcptPric>

Presence: [0..1]

Definition: Fixed price at which a new securities issue is being offered to the public.

SubscriptionPrice <SbcptPric> contains the following elements (see "Price4" on page 523 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[1..1]	±		523
	Type <*Tp*>	[0..1]	CodeSet		523

3.4.6.45 ConversionPrice <ConvsPric>

Presence: [0..1]

Definition: Price at which a given convertible security can be converted to common stock .

ConversionPrice <ConvsPric> contains the following elements (see "Price4" on page 523 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[1..1]	±		523
	Type <*Tp*>	[0..1]	CodeSet		523

3.4.6.46 TaxableIncomePerShare <TaxblIncmPerShr>

Presence: [0..1]

Definition: Amount included in the Net Asset Value(NAV) that corresponds to gains directly or indirectly derived from interest payment, for example in the scope of the European Directive on taxation of savings income in the form of interest payments.

TaxableIncomePerShare <TaxblIncmPerShr> contains the following elements (see "Price4" on page 523 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[1..1]	±		523
	Type <*Tp*>	[0..1]	CodeSet		523

3.4.6.47 MinimumNominalQuantity <MinNmnlQty>

Presence: [0..1]

Definition: Indicates the minimum tradable quantity of a security.

MinimumNominalQuantity <MinNmnlQty> contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 390 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Unit <*Unit*>	[1..1]	Quantity		391
Or	FaceAmount <*FaceAmt*>	[1..1]	Amount		391
Or}	AmortisedValue <*AmtsdVal*>	[1..1]	Amount		391

3.4.6.48 MinimumExercisableQuantity <MinExrcblQty>

Presence: [0..1]

Definition: Minimum quantity of financial instrument or lot of rights/warrants that must be exercised.

MinimumExercisableQuantity <MinExrcblQty> contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 390 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Unit <*Unit*>	[1..1]	Quantity		391
Or	FaceAmount <*FaceAmt*>	[1..1]	Amount		391
Or}	AmortisedValue <*AmtsdVal*>	[1..1]	Amount		391

3.4.6.49 MinimumExercisableMultipleQuantity <MinExrcblMltplQty>

Presence: [0..1]

Definition: Minimum multiple quantity of financial instrument or lot of rights/warrants that must be exercised.

MinimumExercisableMultipleQuantity <MinExrcblMltplQty> contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 390 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Unit <*Unit*>	[1..1]	Quantity		391
Or	FaceAmount <*FaceAmt*>	[1..1]	Amount		391
Or}	AmortisedValue <*AmtsdVal*>	[1..1]	Amount		391

3.4.6.50 FaceAmount <FaceAmt>

Presence: [0..1]

Definition: Signed face amount and amortised value of security.

Datatype: "ImpliedCurrencyAndAmount" on page 582

3.4.6.51 ContractSize <CtrctSz>

Presence: [0..1]

Definition: Ratio or multiplying factor used to convert one contract into a quantity.

ContractSize <CtrctSz> contains one of the following elements (see "FinancialInstrumentQuantity18Choice" on page 527 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Unit <*Unit*>	[1..1]	Quantity		527
Or}	FaceAmount <*FaceAmt*>	[1..1]	Amount		527

3.4.6.52 FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>

Presence: [0..1]

Definition: Provides additional information about the financial instrument in narrative form.

Datatype: "Max350Text" on page 638

3.4.7 UnderlyingFinancialInstrument <UndrlygFinInstrm>

Presence: [0..*]

Definition: Underlying financial instrument to which an trade confirmation is related.

UnderlyingFinancialInstrument <UndrlygFinInstrm> contains the following **UnderlyingFinancialInstrument2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±	C20, C21, C29, C30, C36	92
	Attributes *<Attrbts>*	[0..1]		C3, C42	93
	PlaceOfListing *<PlcOfListg>*	[0..1]	±		96
	Rating *<Ratg>*	[0..1]	±		97
	CertificateNumber *<CertNb>*	[0..1]	Text		97
	DayCountBasis *<DayCntBsis>*	[0..1]	±		97
	RegistrationForm *<RegnForm>*	[0..1]	±		97
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		98
	VariableRateChangeFrequency *<VarblRateChngFrqcy>*	[0..1]	±		98
	ClassificationType *<ClssfctnTp>*	[0..1]	±		98
	OptionStyle *<OptnStyle>*	[0..1]	±		99
	OptionType *<OptnTp>*	[0..1]	±		99
	DenominationCurrency *<DnmtnCcy>*	[0..1]	CodeSet	C2	99
	CouponDate *<CpnDt>*	[0..1]	Date		99
	ExpiryDate *<XpryDt>*	[0..1]	Date		99
	FloatingRateFixingDate *<FltgRateFxgDt>*	[0..1]	Date		100
	MaturityDate *<MtrtyDt>*	[0..1]	Date		100
	IssueDate *<IsseDt>*	[0..1]	Date		100
	NextCallableDate *<NxtCllblDt>*	[0..1]	Date		100
	ConversionDate *<ConvsDt>*	[0..1]	Date		100
	PutableDate *<PutblDt>*	[0..1]	Date		100
	DatedDate *<DtdDt>*	[0..1]	Date		100
	FirstPaymentDate *<FrstPmtDt>*	[0..1]	Date		100
	NextFactorDate *<NxtFctrDt>*	[0..1]	Date		101
	PreviousFactor *<PrvsFctr>*	[0..1]	Rate		101
	CurrentFactor *<CurFctr>*	[0..1]	Rate		101
	NextFactor *<NxtFctr>*	[0..1]	Rate		101
	EndFactor *<EndFctr>*	[0..1]	Rate		101

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	InterestRate <*IntrstRate*>	[0..1]	Rate		101
	NextInterestRate <*NxtIntrstRate*>	[0..1]	Rate		101
	IndexRateBasis <*IndxRateBsis*>	[0..1]	Rate		102
	PercentageOfDebtClaims <*PctgOfDebtClms*>	[0..1]	Rate		102
	CouponAttachedNumber <*CpnAttchdNb*>	[0..1]	±		102
	PoolNumber <*PoolNb*>	[0..1]	±		102
	VersionNumber <*VrsnNb*>	[0..1]	±		102
	ConvertibleIndicator <*ConvtblInd*>	[0..1]	Indicator		103
	VariableRateIndicator <*VarblRateInd*>	[0..1]	Indicator		103
	CoveredIndicator <*CvrdInd*>	[0..1]	Indicator		103
	CallableIndicator <*CllblInd*>	[0..1]	Indicator		103
	PutableIndicator <*PutblInd*>	[0..1]	Indicator		103
	WarrantAttachedOnDelivery <*WarrtAttchdOnDlvry*>	[0..1]	Indicator		104
	OddCouponIndicator <*OddCpnInd*>	[0..1]	Indicator		104
	RedemptionYieldImpact <*RedYldImpct*>	[0..1]	Indicator		104
	YieldVariance <*YldVar*>	[0..1]	Indicator		104
	ExercisePrice <*ExrcPric*>	[0..1]	±		104
	SubscriptionPrice <*SbcptPric*>	[0..1]	±		105
	ConversionPrice <*ConvsPric*>	[0..1]	±		105
	TaxableIncomePerShare <*TaxblIncmPerShr*>	[0..1]	±		105
	MinimumNominalQuantity <*MinNmnlQty*>	[0..1]	±		106
	MinimumExercisableQuantity <*MinExrcblQty*>	[0..1]	±		106
	MinimumExercisableMultipleQuantity <*MinExrcblMltplQty*>	[0..1]	±		106
	FaceAmount <*FaceAmt*>	[0..1]	Amount		106
	ContractSize <*CtrctSz*>	[0..1]	±		107
	FinancialInstrumentAttributeAdditionalDetails <*FinInstrmAttrAddtlDtls*>	[0..1]	Text		107

3.4.7.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the underlying security by an ISIN.

Impacted by: C20 "DescriptionPresenceRule", C21 "DescriptionUsageRule", C29 "ISINGuideline", C30 "ISINPresenceRule", C36 "OtherIdentificationPresenceRule"

Identification <Id> contains the following elements (see "SecurityIdentification14" on page 388 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..1]	IdentifierSet		389
	OtherIdentification <*OthrId*>	[0..*]			390
	Identification <*Id*>	[1..1]	Text		390
	Suffix <*Sfx*>	[0..1]	Text		390
	Type <*Tp*>	[1..1]	±		390
	Description <*Desc*>	[0..1]	Text		390

Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When a ISIN code exist. It is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

3.4.7.2 Attributes <Attrbts>

Presence: [0..1]

Definition: Underlying financial instrument attributes to which an trade confirmation is related.

Impacted by: C3 "AdditionalDetailsRule", C42 "PlaceOfListingRule"

Attributes <Attrbts> contains the following **FinancialInstrumentAttributes44** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing *<PlcOfListg>*	[0..1]	±		96
	Rating *<Ratg>*	[0..1]	±		97
	CertificateNumber *<CertNb>*	[0..1]	Text		97
	DayCountBasis *<DayCntBsis>*	[0..1]	±		97
	RegistrationForm *<RegnForm>*	[0..1]	±		97
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		98
	VariableRateChangeFrequency *<VarblRateChngFrqcy>*	[0..1]	±		98
	ClassificationType *<ClssfctnTp>*	[0..1]	±		98
	OptionStyle *<OptnStyle>*	[0..1]	±		99
	OptionType *<OptnTp>*	[0..1]	±		99
	DenominationCurrency *<DnmtnCcy>*	[0..1]	CodeSet	C2	99
	CouponDate *<CpnDt>*	[0..1]	Date		99
	ExpiryDate *<XpryDt>*	[0..1]	Date		99
	FloatingRateFixingDate *<FltgRateFxgDt>*	[0..1]	Date		100
	MaturityDate *<MtrtyDt>*	[0..1]	Date		100
	IssueDate *<IsseDt>*	[0..1]	Date		100
	NextCallableDate *<NxtCllblDt>*	[0..1]	Date		100
	ConversionDate *<ConvsDt>*	[0..1]	Date		100
	PutableDate *<PutblDt>*	[0..1]	Date		100
	DatedDate *<DtdDt>*	[0..1]	Date		100
	FirstPaymentDate *<FrstPmtDt>*	[0..1]	Date		100
	NextFactorDate *<NxtFctrDt>*	[0..1]	Date		101
	PreviousFactor *<PrvsFctr>*	[0..1]	Rate		101
	CurrentFactor *<CurFctr>*	[0..1]	Rate		101
	NextFactor *<NxtFctr>*	[0..1]	Rate		101
	EndFactor *<EndFctr>*	[0..1]	Rate		101
	InterestRate *<IntrstRate>*	[0..1]	Rate		101
	NextInterestRate *<NxtIntrstRate>*	[0..1]	Rate		101
	IndexRateBasis *<IndxRateBsis>*	[0..1]	Rate		102
	PercentageOfDebtClaims *<PctgOfDebtClms>*	[0..1]	Rate		102

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CouponAttachedNumber *<CpnAttchdNb>*	[0..1]	±		102
	PoolNumber *<PoolNb>*	[0..1]	±		102
	VersionNumber *<VrsnNb>*	[0..1]	±		102
	ConvertibleIndicator *<ConvtblInd>*	[0..1]	Indicator		103
	VariableRateIndicator *<VarblRateInd>*	[0..1]	Indicator		103
	CoveredIndicator *<CvrdInd>*	[0..1]	Indicator		103
	CallableIndicator *<CllblInd>*	[0..1]	Indicator		103
	PutableIndicator *<PutblInd>*	[0..1]	Indicator		103
	WarrantAttachedOnDelivery *<WarrtAttchdOnDlvry>*	[0..1]	Indicator		104
	OddCouponIndicator *<OddCpnInd>*	[0..1]	Indicator		104
	RedemptionYieldImpact *<RedYldImpct>*	[0..1]	Indicator		104
	YieldVariance *<YldVar>*	[0..1]	Indicator		104
	ExercisePrice *<ExrcPric>*	[0..1]	±		104
	SubscriptionPrice *<SbcptPric>*	[0..1]	±		105
	ConversionPrice *<ConvsPric>*	[0..1]	±		105
	TaxableIncomePerShare *<TaxblIncmPerShr>*	[0..1]	±		105
	MinimumNominalQuantity *<MinNmnlQty>*	[0..1]	±		106
	MinimumExercisableQuantity *<MinExrcblQty>*	[0..1]	±		106
	MinimumExercisableMultipleQuantity *<MinExrcblMltplQty>*	[0..1]	±		106
	FaceAmount *<FaceAmt>*	[0..1]	Amount		106
	ContractSize *<CtrctSz>*	[0..1]	±		107
	FinancialInstrumentAttributeAdditionalDetails *<FinInstrmAttrAddtlDtls>*	[0..1]	Text		107

Constraints

- **AdditionalDetailsRule**

  Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

  If PlaceOfListing is used and a ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

3.4.7.2.1 PlaceOfListing <PlcOfListg>

Presence: [0..1]

Definition: Market(s) on which the security is listed.

PlaceOfListing <PlcOfListg> contains one of the following elements (see "MarketIdentification3Choice" on page 398 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <*MktIdrCd*>	[1..1]	IdentifierSet		398
Or}	Description <*Desc*>	[1..1]	Text		398

3.4.7.2.2 Rating <Ratg>

Presence: [0..1]

Definition: Assessment of securities credit and investment risk.

Rating <Ratg> contains the following elements (see "Rating1" on page 526 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	RatingScheme <*RatgSchme*>	[1..1]	Text		527
	ValueDate <*ValDt*>	[1..1]	DateTime		527
	ValueIdentification <*ValId*>	[1..1]	IdentifierSet		527

3.4.7.2.3 CertificateNumber <CertNb>

Presence: [0..1]

Definition: Unique and unambiguous identifier of a certificate assigned by the issuer.

Datatype: "Max35Text" on page 638

3.4.7.2.4 DayCountBasis <DayCntBsis>

Presence: [0..1]

Definition: Specifies the computation method of (accrued) interest of the security.

DayCountBasis <DayCntBsis> contains one of the following elements (see "InterestComputationMethodFormat3Choice" on page 434 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		434
Or}	Proprietary <*Prtry*>	[1..1]	±		437

3.4.7.2.5 RegistrationForm <RegnForm>

Presence: [0..1]

Definition: Specifies the form, ie, ownership, of the security.

RegistrationForm <RegnForm> contains one of the following elements (see "FormOfSecurity4Choice" on page 447 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		448
Or}	Proprietary <*Prtry*>	[1..1]	±		448

3.4.7.2.6 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies the frequency of an interest payment.

PaymentFrequency <PmtFrqcy> contains one of the following elements (see "Frequency7Choice" on page 447 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		447
Or}	Proprietary <*Prtry*>	[1..1]	±		447

3.4.7.2.7 VariableRateChangeFrequency <VarblRateChngFrqcy>

Presence: [0..1]

Definition: Specifies the frequency of change to the variable rate of an interest bearing instrument.

VariableRateChangeFrequency <VarblRateChngFrqcy> contains one of the following elements (see "Frequency7Choice" on page 447 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		447
Or}	Proprietary <*Prtry*>	[1..1]	±		447

3.4.7.2.8 ClassificationType <ClssfctnTp>

Presence: [0..1]

Definition: Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, for example, common share with voting rights, fully paid, or registered.

ClassificationType <ClssfctnTp> contains one of the following elements (see "ClassificationType30Choice" on page 454 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <*ClssfctnFinInstrm*>	[1..1]	IdentifierSet		455
Or}	AlternateClassification <*AltrnClssfctn*>	[1..1]			455
	Identification <*Id*>	[1..1]	Text		455
	Issuer <*Issr*>	[1..1]	Text		455
	SchemeName <*SchmeNm*>	[0..1]	Text		455

3.4.7.2.9 OptionStyle <OptnStyle>

Presence: [0..1]

Definition: Specifies how an option can be exercised (American, European, Bermudan)

OptionStyle <OptnStyle> contains one of the following elements (see "OptionStyle6Choice" on page 426 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		426
Or}	Proprietary <*Prtry*>	[1..1]	±		427

3.4.7.2.10 OptionType <OptnTp>

Presence: [0..1]

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

OptionType <OptnTp> contains one of the following elements (see "OptionType4Choice" on page 426 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		426
Or}	Proprietary <*Prtry*>	[1..1]	±		426

3.4.7.2.11 DenominationCurrency <DnmtnCcy>

Presence: [0..1]

Definition: Currency in which a security is issued or redenominated.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 583

Constraints

- **ActiveOrHistoricCurrency**

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

3.4.7.2.12 CouponDate <CpnDt>

Presence: [0..1]

Definition: Next payment date of an interest bearing financial instrument.

Datatype: "ISODate" on page 631

3.4.7.2.13 ExpiryDate <XpryDt>

Presence: [0..1]

Definition: Date on which a privilege expires.

Datatype: "ISODate" on page 631

3.4.7.2.14 FloatingRateFixingDate <FltgRateFxgDt>

Presence: [0..1]

Definition: Date at which the interest rate of an interest bearing security will be calculated and reset, according to the terms of the issue.

Datatype: "ISODate" on page 631

3.4.7.2.15 MaturityDate <MtrtyDt>

Presence: [0..1]

Definition: Planned final repayment date at the time of issuance.

Datatype: "ISODate" on page 631

3.4.7.2.16 IssueDate <IsseDt>

Presence: [0..1]

Definition: Date at which the security was made available.

Datatype: "ISODate" on page 631

3.4.7.2.17 NextCallableDate <NxtCllblDt>

Presence: [0..1]

Definition: Next date at which the issuer has the right to pay the security prior to maturity.

Datatype: "ISODate" on page 631

3.4.7.2.18 ConversionDate <ConvsDt>

Presence: [0..1]

Definition: Deadline by which a convertible security must be converted according to the terms of the issue.

Datatype: "ISODate" on page 631

3.4.7.2.19 PutableDate <PutblDt>

Presence: [0..1]

Definition: Date at which the holder has the right to ask for redemption of the security prior to final maturity.

Datatype: "ISODate" on page 631

3.4.7.2.20 DatedDate <DtdDt>

Presence: [0..1]

Definition: First date at which a security begins to accrue interest.

Datatype: "ISODate" on page 631

3.4.7.2.21 FirstPaymentDate <FrstPmtDt>

Presence: [0..1]

Definition: Date at which the first interest payment is due to holders of the security.

Datatype: "ISODate" on page 631

3.4.7.2.22 NextFactorDate <NxtFctrDt>

Presence: [0..1]

Definition: Date on which the current factor will be changed to the next factor.

Datatype: "ISODate" on page 631

3.4.7.2.23 PreviousFactor <PrvsFctr>

Presence: [0..1]

Definition: Rate expressed as a decimal between 0 and 1 that was applicable before the current factor and defines the outstanding principal of the financial instrument (for factored securities).

Datatype: "BaseOneRate" on page 636

3.4.7.2.24 CurrentFactor <CurFctr>

Presence: [0..1]

Definition: Rate expressed as a decimal between 0 and 1 defining the outstanding principal of the financial instrument (for factored securities).

Datatype: "BaseOneRate" on page 636

3.4.7.2.25 NextFactor <NxtFctr>

Presence: [0..1]

Definition: Rate expressed as a decimal between 0 and 1 that will be applicable as of the next factor date and defines the outstanding principal of the financial instrument (for factored securities).

Datatype: "BaseOneRate" on page 636

3.4.7.2.26 EndFactor <EndFctr>

Presence: [0..1]

Definition: End ratio of principal outstanding to the original balance.

Datatype: "BaseOneRate" on page 636

3.4.7.2.27 InterestRate <IntrstRate>

Presence: [0..1]

Definition: Per annum ratio of interest paid to the principal amount of the financial instrument for a specific period of time.

Datatype: "PercentageRate" on page 636

3.4.7.2.28 NextInterestRate <NxtIntrstRate>

Presence: [0..1]

Definition: Interest rate applicable to the next interest payment period in relation to variable rate instruments.

Datatype: "PercentageRate" on page 636

3.4.7.2.29 IndexRateBasis <IndxRateBsis>

Presence: [0..1]

Definition: Specifies the reference rate for fixed income instruments where the

price of the instrument is indexed to the price of an underlying benchmark.

Datatype: "PercentageRate" on page 636

3.4.7.2.30 PercentageOfDebtClaims <PctgOfDebtClms>

Presence: [0..1]

Definition: Percentage of the underlying assets of a fund that represents a debt, for example, in the context of the EU Savings directive.

Datatype: "PercentageRate" on page 636

3.4.7.2.31 CouponAttachedNumber <CpnAttchdNb>

Presence: [0..1]

Definition: Number of the coupon attached to the physical security.

CouponAttachedNumber <CpnAttchdNb> contains one of the following elements (see "Number1Choice" on page 429 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NumberIdentification <*NbId*>	[1..1]	Text		429
Or}	Proprietary <*Prtry*>	[1..1]	±		430

3.4.7.2.32 PoolNumber <PoolNb>

Presence: [0..1]

Definition: Number identifying a group of underlying assets assigned by the issuer of a factored security.

PoolNumber <PoolNb> contains the following elements (see "GenericIdentification37" on page 396 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		396
	Issuer <*Issr*>	[0..1]	Text		396

3.4.7.2.33 VersionNumber <VrsnNb>

Presence: [0..1]

Definition: Number allocated by options exchanges to record that an option has undergone a change in its contract specifications (particularly adjustment of the strike price)

VersionNumber <VrsnNb> contains one of the following elements (see "Number1Choice" on page 429 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	NumberIdentification *<NbId>*	[1..1]	Text		429
Or}	Proprietary *<Prtry>*	[1..1]	±		430

3.4.7.2.34 ConvertibleIndicator <ConvtblInd>

Presence: [0..1]

Definition: Indicates whether the interest bearing security is convertible into another type of security.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

3.4.7.2.35 VariableRateIndicator <VarblRateInd>

Presence: [0..1]

Definition: Indicates whether the interest rate of an interest bearing instrument is reset periodically.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

3.4.7.2.36 CoveredIndicator <CvrdInd>

Presence: [0..1]

Definition: Indicates whether the underlying security is owned by the writer of the entitlement.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

3.4.7.2.37 CallableIndicator <CllblInd>

Presence: [0..1]

Definition: Indicates whether the issuer has the right to pay the security prior to maturity. Also called RetractableIndicator.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

3.4.7.2.38 PutableIndicator <PutblInd>

Presence: [0..1]

Definition: Indicates whether the holder has the right to ask for redemption of the security prior to final maturity. Also called RedeemableIndicator.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

3.4.7.2.39 WarrantAttachedOnDelivery <WarrtAttchdOnDlvry>

Presence: [0..1]

Definition: Indicates whether the warrants on a financial instrument (which has been traded cum warrants) will be attached on delivery.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

3.4.7.2.40 OddCouponIndicator <OddCpnInd>

Presence: [0..1]

Definition: Indicates whether the payment of the coupon (interest) on an interest bearing instrument is off the normal schedule.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

3.4.7.2.41 RedemptionYieldImpact <RedYldImpct>

Presence: [0..1]

Definition: Indicates whether, in the case of a debt security subject to redemption before maturity, such redemption could have an impact on the yield.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

3.4.7.2.42 YieldVariance <YldVar>

Presence: [0..1]

Definition: Indicates whether the actual yield of an asset-backed security may vary according to the rate at which the underlying receivables or other financial assets are prepaid.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

3.4.7.2.43 ExercisePrice <ExrcPric>

Presence: [0..1]

Definition: Predetermined price at which the holder of a derivative will buy or sell the underlying instrument.

ExercisePrice <ExrcPric> contains the following elements (see "Price4" on page 523 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[1..1]	±		523
	Type <*Tp*>	[0..1]	CodeSet		523

3.4.7.2.44 SubscriptionPrice <SbcptPric>

Presence: [0..1]

Definition: Fixed price at which a new securities issue is being offered to the public.

SubscriptionPrice <SbcptPric> contains the following elements (see "Price4" on page 523 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[1..1]	±		523
	Type <*Tp*>	[0..1]	CodeSet		523

3.4.7.2.45 ConversionPrice <ConvsPric>

Presence: [0..1]

Definition: Price at which a given convertible security can be converted to common stock .

ConversionPrice <ConvsPric> contains the following elements (see "Price4" on page 523 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[1..1]	±		523
	Type <*Tp*>	[0..1]	CodeSet		523

3.4.7.2.46 TaxableIncomePerShare <TaxblIncmPerShr>

Presence: [0..1]

Definition: Amount included in the Net Asset Value(NAV) that corresponds to gains directly or indirectly derived from interest payment, for example in the scope of the European Directive on taxation of savings income in the form of interest payments.

TaxableIncomePerShare <TaxblIncmPerShr> contains the following elements (see "Price4" on page 523 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[1..1]	±		523
	Type <*Tp*>	[0..1]	CodeSet		523

3.4.7.2.47 MinimumNominalQuantity <MinNmnlQty>

Presence: [0..1]

Definition: Indicates the minimum tradable quantity of a security.

MinimumNominalQuantity <MinNmnlQty> contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 390 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Unit <*Unit*>	[1..1]	Quantity		391
Or	FaceAmount <*FaceAmt*>	[1..1]	Amount		391
Or}	AmortisedValue <*AmtsdVal*>	[1..1]	Amount		391

3.4.7.2.48 MinimumExercisableQuantity <MinExrcblQty>

Presence: [0..1]

Definition: Minimum quantity of financial instrument or lot of rights/warrants that must be exercised.

MinimumExercisableQuantity <MinExrcblQty> contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 390 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Unit <*Unit*>	[1..1]	Quantity		391
Or	FaceAmount <*FaceAmt*>	[1..1]	Amount		391
Or}	AmortisedValue <*AmtsdVal*>	[1..1]	Amount		391

3.4.7.2.49 MinimumExercisableMultipleQuantity <MinExrcblMltplQty>

Presence: [0..1]

Definition: Minimum multiple quantity of financial instrument or lot of rights/warrants that must be exercised.

MinimumExercisableMultipleQuantity <MinExrcblMltplQty> contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 390 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Unit <*Unit*>	[1..1]	Quantity		391
Or	FaceAmount <*FaceAmt*>	[1..1]	Amount		391
Or}	AmortisedValue <*AmtsdVal*>	[1..1]	Amount		391

3.4.7.2.50 FaceAmount <FaceAmt>

Presence: [0..1]

Definition: Signed face amount and amortised value of security.

Datatype: "ImpliedCurrencyAndAmount" on page 582

3.4.7.2.51 ContractSize <CtrctSz>

Presence: [0..1]

Definition: Ratio or multiplying factor used to convert one contract into a quantity.

ContractSize <CtrctSz> contains one of the following elements (see "FinancialInstrumentQuantity18Choice" on page 527 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Unit <*Unit*>	[1..1]	Quantity		527
Or}	FaceAmount <*FaceAmt*>	[1..1]	Amount		527

3.4.7.2.52 FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>

Presence: [0..1]

Definition: Provides additional information about the financial instrument in narrative form.

Datatype: "Max350Text" on page 638

3.4.8 Stipulations <Stiptns>

Presence: [0..1]

Definition: Additional restrictions on the financial instrument, related to the stipulation.

Stipulations <Stiptns> contains the following **FinancialInstrumentStipulations2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Geographics *<Geogcs>*	[0..1]	Text		109
	YieldRange *<YldRg>*	[0..1]	±		109
	Rating *<Ratg>*	[0..1]	±		109
	CouponRange *<CpnRg>*	[0..1]	±		110
	AmortisableIndicator *<AmtsblInd>*	[0..1]	Indicator		110
	Purpose *<Purp>*	[0..1]	Text		110
	AlternativeMinimumTaxIndicator *<AltrntvMinTaxInd>*	[0..1]	Indicator		110
	AutoReinvestment *<AutoRinvstmt>*	[0..1]	Rate		111
	TransactionConditions *<TxConds>*	[0..1]	CodeSet		111
	Currency *<Ccy>*	[0..1]	CodeSet	C53	112
	CustomDate *<CstmDt>*	[0..1]	±		112
	Haircut *<Hrcut>*	[0..1]	Rate		112
	InsuredIndicator *<InsrdInd>*	[0..1]	Indicator		112
	LookBack *<LookBck>*	[0..1]	Quantity		112
	MaturityDate *<MtrtyDt>*	[0..1]	YearMonth		113
	IssueDate *<IsseDt>*	[0..1]	YearMonth		113
	IssuerIdentification *<IssrId>*	[0..1]	IdentifierSet	C9	113
	IssueSize *<IsseSz>*	[0..1]	Quantity		113
	MinimumDenomination *<MinDnmtn>*	[0..1]	±		113
	MaximumSubstitution *<MaxSbstitn>*	[0..1]	Quantity		114
	MinimumIncrement *<MinIncrmt>*	[0..1]	±		114
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		114
	MinimumQuantity *<MinQty>*	[0..1]	±		115
	Production *<Pdctn>*	[0..1]	Text		115
	RestrictedIndicator *<RstrctdInd>*	[0..1]	Indicator		115
	PriceFrequency *<PricFrqcy>*	[0..1]	CodeSet		115
	Sector *<Sctr>*	[0..1]	Text		116
	SubstitutionFrequency *<SbstitnFrqcy>*	[0..1]	CodeSet		116
	SubstitutionLeft *<SbstitnLft>*	[0..1]	Quantity		116
	WholePoolIndicator *<WhlPoolInd>*	[0..1]	Indicator		117
	PriceSource *<PricSrc>*	[0..1]	Text		117

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ExpirationDate <*XprtnDt*>	[0..1]	DateTime		117
	OverAllotmentAmount <*OverAlltmtAmt*>	[0..1]	Amount	C1, C14	117
	OverAllotmentRate <*OverAlltmtRate*>	[0..1]	Rate		117
	PriceRange <*PricRg*>	[0..1]	±		118
	CallableIndicator <*CllblInd*>	[0..1]	Indicator		118
	ConvertibleIndicator <*ConvtblInd*>	[0..1]	Indicator		118
	PutableIndicator <*PutblInd*>	[0..1]	Indicator		118
	PreFundedIndicator <*PreFnddInd*>	[0..1]	Indicator		119
	EscrowedIndicator <*EscrwdInd*>	[0..1]	Indicator		119
	PerpetualIndicator <*PerptlInd*>	[0..1]	Indicator		119

3.4.8.1 Geographics <Geogcs>

Presence: [0..1]

Definition: Type of stipulation expressing geographical constraints on a fixed income instrument. It is expressed with a state or country abbreviation and a minimum or maximum percentage. Example: CA 0-80 (minimum of 80 percent in Californian assests).

Datatype: "Max35Text" on page 638

3.4.8.2 YieldRange <YldRg>

Presence: [0..1]

Definition: Range of allowed yield.

YieldRange <YldRg> contains the following elements (see "AmountOrPercentageRange" on page 398 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Operation <*Opr*>	[0..1]	CodeSet		398
	Term <*Term*>	[0..10]			399
	Operator <*Oprtr*>	[1..1]	CodeSet		399
	Value <*Val*>	[1..1]			399
{Or	RateValue <*RateVal*>	[1..1]	Rate		400
Or}	AbsoluteValue <*AbsVal*>	[1..1]	Quantity		400

3.4.8.3 Rating <Ratg>

Presence: [0..1]

Definition: Range of assessment of securities credit and investment risk.

Rating <Ratg> contains the following elements (see "Rating1" on page 526 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	RatingScheme <*RatgSchme*>	[1..1]	Text		527
	ValueDate <*ValDt*>	[1..1]	DateTime		527
	ValueIdentification <*ValId*>	[1..1]	IdentifierSet		527

3.4.8.4 CouponRange <CpnRg>

Presence: [0..1]

Definition: Identification of a range of coupon numbers attached to its related financial instrument.

CouponRange <CpnRg> contains the following elements (see "AmountOrPercentageRange" on page 398 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Operation <*Opr*>	[0..1]	CodeSet		398
	Term <*Term*>	[0..10]			399
	Operator <*Oprtr*>	[1..1]	CodeSet		399
	Value <*Val*>	[1..1]			399
{Or	RateValue <*RateVal*>	[1..1]	Rate		400
Or}	AbsoluteValue <*AbsVal*>	[1..1]	Quantity		400

3.4.8.5 AmortisableIndicator <AmtsblInd>

Presence: [0..1]

Definition: Indicates whether the financial instrument repays the principal amount in parts during the life cycle of the security.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

3.4.8.6 Purpose <Purp>

Presence: [0..1]

Definition: Reason for which money is raised through the issuance of a security.

Datatype: "Max256Text" on page 638

3.4.8.7 AlternativeMinimumTaxIndicator <AltrntvMinTaxInd>

Presence: [0..1]

Definition: Identifies whether the issue is subject to alternative minimum taxation (used for municipal bonds).

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

3.4.8.8 AutoReinvestment <AutoRinvstmt>

Presence: [0..1]

Definition: Indicates an instruction to reinvest dividends in the underlying security (or proceeds at maturity in a similar instrument) if the current rate is <rate> or better.

Datatype: "PercentageRate" on page 636

3.4.8.9 TransactionConditions <TxConds>

Presence: [0..1]

Definition: Indicates the conditions under which the order/trade is to be/was executed.

Datatype: "TradeTransactionCondition2Code" on page 621

CodeName	Name	Definition
SPCC	SpecialCumCoupon	Indicates whether the trade is executed with a special cum coupon.
SECN	SpecialExCoupon	Indicates whether the trade is executed with a special ex coupon.
SEBN	SpecialExBonus	Indicates whether the trade is executed special ex bonus.
SCBN	SpecialCumBonus	Indicates whether the trade is executed special cum bonus.
SCRT	SpecialCumRights	Indicates whether the trade is executed special cum rights.
SERT	SpecialExRights	Indicates whether the trade is executed special ex rights.
SCCR	SpecialCumCapitalRepayments	Indicates whether the trade is executed special cum capital repayments.
SECR	SpecialExCapitalRepayments	Indicates whether the trade is executed special ex capital repayments.
CAST	CashSettlement	Indicates whether the trade is executed with a cash settlement.
SPPR	SpecialPrice	Indicates whether the trade is executed with a special price.
SPCU	SpecialCumDividend	Indicates whether the trade is executed with a special cum dividend, ie, buying after the ex date and getting the dividend.
SPEX	SpecialExDividend	Indicates whether the trade is executed with a special ex dividend, ie, selling before the ex date without the coupon.

CodeName	Name	Definition
GTDL	GuaranteedDelivery	Indicates whether the delivery of the financial instrument on settlement date is guaranteed.

3.4.8.10 Currency <Ccy>

Presence: [0..1]

Definition: Currency in which a security is issued or redenominated.

Impacted by: C53 "ValidationByTable"

Datatype: "CurrencyCode" on page 592

Constraints

- **ValidationByTable**

3.4.8.11 CustomDate <CstmDt>

Presence: [0..1]

Definition: Indicates an instruction to override an investment's default start and/or end date with a custom date.

CustomDate <CstmDt> contains the following elements (see "DateTimePeriodDetails1" on page 387 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	FromDateTime *<FrDtTm>*	[1..1]	DateTime		387
	ToDateTime *<ToDtTm>*	[0..1]	DateTime		387

3.4.8.12 Haircut <Hrcut>

Presence: [0..1]

Definition: Haircut or valuation factor on the security expressed as a percentage.

Datatype: "PercentageRate" on page 636

3.4.8.13 InsuredIndicator <InsrdInd>

Presence: [0..1]

Definition: Identifies whether the lender is assured partial or full payment by a third party if the borrower defaults.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

3.4.8.14 LookBack <LookBck>

Presence: [0..1]

Definition: Indicates an instruction or attribute giving the number of days to be included in the look-back period for the investment. E.g. some options allow exercise based on the underlying asset's optimal value over the look-back period.

Datatype: "Number" on page 636

3.4.8.15 MaturityDate <MtrtyDt>

Presence: [0..1]

Definition: Indicates the maturity date.

Datatype: "ISOYearMonth" on page 639

3.4.8.16 IssueDate <IsseDt>

Presence: [0..1]

Definition: Indicates the issue date.

Datatype: "ISOYearMonth" on page 639

3.4.8.17 IssuerIdentification <IssrId>

Presence: [0..1]

Definition: Identification of the issuer.

Impacted by: C9 "BICNonFI"

Datatype: "BICNonFIIdentifier" on page 632

Constraints

- **BICNonFI**

  Valid BICs for non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consist of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.

3.4.8.18 IssueSize <IsseSz>

Presence: [0..1]

Definition: Identifies the issue size range.

Datatype: "Number" on page 636

3.4.8.19 MinimumDenomination <MinDnmtn>

Presence: [0..1]

Definition: Indicates the minimum denomination of a security.

MinimumDenomination <MinDnmtn> contains one of the following elements (see "FinancialInstrumentQuantityChoice" on page 529 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Unit <*Unit*>	[1..1]	Quantity		530
Or	FaceAmount <*FaceAmt*>	[1..1]	Amount		530
Or}	AmortisedValue <*AmtsdVal*>	[1..1]	Amount		530

3.4.8.20 MaximumSubstitution <MaxSbstitn>

Presence: [0..1]

Definition: Maximum number of time the collateral can be substitute.

Datatype: "Number" on page 636

3.4.8.21 MinimumIncrement <MinIncrmt>

Presence: [0..1]

Definition: Indicates the minimum tradable increments of a security.

MinimumIncrement <MinIncrmt> contains one of the following elements (see "FinancialInstrumentQuantityChoice" on page 529 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Unit <*Unit*>	[1..1]	Quantity		530
Or	FaceAmount <*FaceAmt*>	[1..1]	Amount		530
Or}	AmortisedValue <*AmtsdVal*>	[1..1]	Amount		530

3.4.8.22 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Indicates the periodic or regular cycle of interest payments.

Datatype: "Frequency1Code" on page 597

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.
MNTH	Monthly	Event takes place every month or once a month.
QURT	Quarterly	Event takes place every three months or four times a year.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
WEEK	Weekly	Event takes place once a week.
DAIL	Daily	Event takes place every day.

CodeName	Name	Definition
ADHO	Adhoc	Event takes place on request or as necessary.
INDA	IntraDay	Event takes place several times a day.

3.4.8.23 MinimumQuantity <MinQty>

Presence: [0..1]

Definition: Indicates the minimum tradable quantity of a security.

MinimumQuantity <MinQty> contains one of the following elements (see "FinancialInstrumentQuantityChoice" on page 529 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Unit <*Unit*>	[1..1]	Quantity		530
Or	FaceAmount <*FaceAmt*>	[1..1]	Amount		530
Or}	AmortisedValue <*AmtsdVal*>	[1..1]	Amount		530

3.4.8.24 Production <Pdctn>

Presence: [0..1]

Definition: Indicates a search criterion used when looking to buy a bond, particularly an MBS, issued in a particular year.

Datatype: "Max35Text" on page 638

3.4.8.25 RestrictedIndicator <RstrctdInd>

Presence: [0..1]

Definition: Identifies if the securities is restricted or not (as per Rule 144).

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

3.4.8.26 PriceFrequency <PricFrqcy>

Presence: [0..1]

Definition: Indicates the frequency at which the bond is re-rated and therefore re-priced (bond attribute, particularly of floating rate and index linked instruments).

Datatype: "Frequency1Code" on page 597

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.
MNTH	Monthly	Event takes place every month or once a month.

CodeName	Name	Definition
QURT	Quarterly	Event takes place every three months or four times a year.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
WEEK	Weekly	Event takes place once a week.
DAIL	Daily	Event takes place every day.
ADHO	Adhoc	Event takes place on request or as necessary.
INDA	IntraDay	Event takes place several times a day.

3.4.8.27 Sector <Sctr>

Presence: [0..1]

Definition: Indicates the market sector the security is classified as. E.g. pharmaceuticals, automobile, housing, etc.

Datatype: "Max35Text" on page 638

3.4.8.28 SubstitutionFrequency <SbstitnFrqcy>

Presence: [0..1]

Definition: Indicates the maximum number of times collateral can be substituted.

Datatype: "Frequency1Code" on page 597

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.
MNTH	Monthly	Event takes place every month or once a month.
QURT	Quarterly	Event takes place every three months or four times a year.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
WEEK	Weekly	Event takes place once a week.
DAIL	Daily	Event takes place every day.
ADHO	Adhoc	Event takes place on request or as necessary.
INDA	IntraDay	Event takes place several times a day.

3.4.8.29 SubstitutionLeft <SbstitnLft>

Presence: [0..1]

Definition: Number of remaining times the collateral can be substitute.

Datatype: "Number" on page 636

3.4.8.30 WholePoolIndicator <WhlPoolInd>

Presence: [0..1]

Definition: Indicates a search criterion when looking to buy an MBS that either is [yes] or is not [no] an entire pool.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

3.4.8.31 PriceSource <PricSrc>

Presence: [0..1]

Definition: Identifies the Benchmark source price (eg. BB Generic, BB Fairvalue, Brokertec..).

Datatype: "Max35Text" on page 638

3.4.8.32 ExpirationDate <XprtnDt>

Presence: [0..1]

Definition: Date/time at which an interest bearing security becomes due and assets are to be repaid.

Datatype: "ISODateTime" on page 631

3.4.8.33 OverAllotmentAmount <OverAlltmtAmt>

Presence: [0..1]

Definition: Amount for which a security can be overalloted (as in greenshoe option).

Impacted by: C1 "ActiveCurrency", C14 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 580

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.8.34 OverAllotmentRate <OverAlltmtRate>

Presence: [0..1]

Definition: Percentage for which a security can be overalloted (as in greenshoe option).

Datatype: "PercentageRate" on page 636

3.4.8.35 PriceRange <PricRg>

Presence: [0..1]

Definition: Indicates a search criterion used when looking to buy a bond within a particular price range.

PriceRange <PricRg> contains the following elements (see "AmountOrPercentageRange" on page 398 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Operation <*Opr*>	[0..1]	CodeSet		398
	Term <*Term*>	[0..10]			399
	Operator <*Oprtr*>	[1..1]	CodeSet		399
	Value <*Val*>	[1..1]			399
{Or	RateValue <*RateVal*>	[1..1]	Rate		400
Or}	AbsoluteValue <*AbsVal*>	[1..1]	Quantity		400

3.4.8.36 CallableIndicator <CllblInd>

Presence: [0..1]

Definition: Indicates whether the issuer has the right to pay the security prior to maturity. Also called RetractableIndicator.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

3.4.8.37 ConvertibleIndicator <ConvtblInd>

Presence: [0..1]

Definition: Indicates whether the interest bearing security is convertible into another type of security.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

3.4.8.38 PutableIndicator <PutblInd>

Presence: [0..1]

Definition: Indicates whether the holder has the right to ask for redemption of the security prior to final maturity. Also called RedeemableIndicator.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

3.4.8.39 PreFundedIndicator <PreFnddInd>

Presence: [0..1]

Definition: Indicates whether an interest bearing instrument is deposited in a fund that will be used to pay debt service on refunded securities.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

3.4.8.40 EscrowedIndicator <EscrwdInd>

Presence: [0..1]

Definition: Indicates whether an interest bearing instrument is being escrowed or collateralized either by direct obligations guaranteed by the US government, or by other types of securities. The maturity schedules of the securities in the escrow fund are determined in such a way to pay the maturity value, coupon, and premium payments (if any) of the refunded bonds.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

3.4.8.41 PerpetualIndicator <PerptlInd>

Presence: [0..1]

Definition: Indicates whether the security has no maturity date.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

3.4.9 ConfirmationParties <ConfPties>

Presence: [1..*]

Definition: Parties involved in the confirmation of the details of a trade.

ConfirmationParties <ConfPties> contains the following **ConfirmationParties2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Buyer <*Buyr*>	[0..1]	±		120
	Borrower <*Brrwr*>	[0..1]	±		121
	Seller <*Sellr*>	[0..1]	±		122
	Lender <*Lndr*>	[0..1]	±		123
	BrokerOfCredit <*BrkrOfCdt*>	[0..1]	±		124
	IntroducingFirm <*IntrdcgFirm*>	[0..1]	±		125
	StepInFirm <*StepInFirm*>	[0..1]	±		126
	StepOutFirm <*StepOutFirm*>	[0..1]	±		126
	ClearingFirm <*ClrFirm*>	[0..1]	±		127
	ExecutingBroker <*ExctgBrkr*>	[0..1]	±		128
	CMUParty <*CMUPty*>	[0..1]	±		128
	CMUCounterparty <*CMUCtrPty*>	[0..1]	±		129
	AffirmingParty <*AffrmgPty*>	[0..1]	±		130
	TradeBeneficiaryParty <*TradBnfcryPty*>	[0..1]	±		130

3.4.9.1 Buyer <Buyr>

Presence: [0..1]

Definition: Party that buys goods or services, or a financial instrument.

Buyer <Buyr> contains the following elements (see "ConfirmationPartyDetails2" on page 514 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		515
	AlternateIdentification *<AltrnId>*	[0..1]			516
	IdentificationType *<IdTp>*	[1..1]			516
{Or	Code *<Cd>*	[1..1]	CodeSet		517
Or}	Proprietary *<Prtry>*	[1..1]	±		517
	Country *<Ctry>*	[1..1]	CodeSet		517
	AlternateIdentification *<AltrnId>*	[1..1]	Text		517
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		518
	AdditionalInformation *<AddtlInf>*	[0..1]			518
	DeclarationDetails *<DclrtnDtls>*	[0..1]	Text		518
	PartyContactDetails *<PtyCtctDtls>*	[0..1]	Text		518
	InvestorCapacity *<InvstrCpcty>*	[0..1]	±		518
	TradingPartyCapacity *<TradgPtyCpcty>*	[0..1]			518
{Or	Code *<Cd>*	[1..1]	CodeSet		519
Or}	Proprietary *<Prtry>*	[1..1]	±		520

3.4.9.2 Borrower <Brrwr>

Presence: [0..1]

Definition: Party that has applied, met specific requirements, and received a monetary or securities loan from a lender. The party initiating the request signs a promissory note agreeing to pay the lien holder back during a specified timeframe for the entire loan amount plus any additional fees. The borrower is legally responsible for repayment of the loan and is subject to any penalties for not repaying the loan back based on the lending terms agreed upon.

Borrower <Brrwr> contains the following elements (see "ConfirmationPartyDetails2" on page 514 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		515
	AlternateIdentification *<AltrnId>*	[0..1]			516
	IdentificationType *<IdTp>*	[1..1]			516
{Or	Code *<Cd>*	[1..1]	CodeSet		517
Or}	Proprietary *<Prtry>*	[1..1]	±		517
	Country *<Ctry>*	[1..1]	CodeSet		517
	AlternateIdentification *<AltrnId>*	[1..1]	Text		517
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		518
	AdditionalInformation *<AddtlInf>*	[0..1]			518
	DeclarationDetails *<DclrtnDtls>*	[0..1]	Text		518
	PartyContactDetails *<PtyCtctDtls>*	[0..1]	Text		518
	InvestorCapacity *<InvstrCpcty>*	[0..1]	±		518
	TradingPartyCapacity *<TradgPtyCpcty>*	[0..1]			518
{Or	Code *<Cd>*	[1..1]	CodeSet		519
Or}	Proprietary *<Prtry>*	[1..1]	±		520

3.4.9.3 Seller <Sellr>

Presence: [0..1]

Definition: Party that sells goods or services, or a financial instrument.

Seller <Sellr> contains the following elements (see "ConfirmationPartyDetails2" on page 514 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		515
	AlternateIdentification *<AltrnId>*	[0..1]			516
	IdentificationType *<IdTp>*	[1..1]			516
{Or	Code *<Cd>*	[1..1]	CodeSet		517
Or}	Proprietary *<Prtry>*	[1..1]	±		517
	Country *<Ctry>*	[1..1]	CodeSet		517
	AlternateIdentification *<AltrnId>*	[1..1]	Text		517
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		518
	AdditionalInformation *<AddtlInf>*	[0..1]			518
	DeclarationDetails *<DclrtnDtls>*	[0..1]	Text		518
	PartyContactDetails *<PtyCtctDtls>*	[0..1]	Text		518
	InvestorCapacity *<InvstrCpcty>*	[0..1]	±		518
	TradingPartyCapacity *<TradgPtyCpcty>*	[0..1]			518
{Or	Code *<Cd>*	[1..1]	CodeSet		519
Or}	Proprietary *<Prtry>*	[1..1]	±		520

3.4.9.4 Lender <Lndr>

Presence: [0..1]

Definition: A private, public or institutional entity which makes funds available to others to borrow.

Lender <Lndr> contains the following elements (see "ConfirmationPartyDetails2" on page 514 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		515
	AlternateIdentification *<AltrnId>*	[0..1]			516
	IdentificationType *<IdTp>*	[1..1]			516
{Or	Code *<Cd>*	[1..1]	CodeSet		517
Or}	Proprietary *<Prtry>*	[1..1]	±		517
	Country *<Ctry>*	[1..1]	CodeSet		517
	AlternateIdentification *<AltrnId>*	[1..1]	Text		517
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		518
	AdditionalInformation *<AddtlInf>*	[0..1]			518
	DeclarationDetails *<DclrtnDtls>*	[0..1]	Text		518
	PartyContactDetails *<PtyCtctDtls>*	[0..1]	Text		518
	InvestorCapacity *<InvstrCpcty>*	[0..1]	±		518
	TradingPartyCapacity *<TradgPtyCpcty>*	[0..1]			518
{Or	Code *<Cd>*	[1..1]	CodeSet		519
Or}	Proprietary *<Prtry>*	[1..1]	±		520

3.4.9.5 BrokerOfCredit <BrkrOfCdt>

Presence: [0..1]

Definition: Brokerage firm which is the commissioned broker in a multi-broker trade.

BrokerOfCredit <BrkrOfCdt> contains the following elements (see "ConfirmationPartyDetails1" on page 462 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		462
	AlternateIdentification *<AltrnId>*	[0..1]			463
	IdentificationType *<IdTp>*	[1..1]			463
{Or	Code *<Cd>*	[1..1]	CodeSet		464
Or}	Proprietary *<Prtry>*	[1..1]	±		464
	Country *<Ctry>*	[1..1]	CodeSet		464
	AlternateIdentification *<AltrnId>*	[1..1]	Text		464
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		465
	AdditionalInformation *<AddtlInf>*	[0..1]			465
	DeclarationDetails *<DclrtnDtls>*	[0..1]	Text		465
	PartyContactDetails *<PtyCtctDtls>*	[0..1]	Text		465

3.4.9.6 IntroducingFirm <IntrdcgFirm>

Presence: [0..1]

Definition: Broker or other intermediary with the closest association with the investor.

IntroducingFirm <IntrdcgFirm> contains the following elements (see "ConfirmationPartyDetails1" on page 462 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		462
	AlternateIdentification *<AltrnId>*	[0..1]			463
	IdentificationType *<IdTp>*	[1..1]			463
{Or	Code *<Cd>*	[1..1]	CodeSet		464
Or}	Proprietary *<Prtry>*	[1..1]	±		464
	Country *<Ctry>*	[1..1]	CodeSet		464
	AlternateIdentification *<AltrnId>*	[1..1]	Text		464
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		465
	AdditionalInformation *<AddtlInf>*	[0..1]			465
	DeclarationDetails *<DclrtnDtls>*	[0..1]	Text		465
	PartyContactDetails *<PtyCtctDtls>*	[0..1]	Text		465

3.4.9.7 StepInFirm <StepInFirm>

Presence: [0..1]

Definition: Brokerage firm assigned to take credit on the trade from the step-out brokerage firm.

StepInFirm <StepInFirm> contains the following elements (see "ConfirmationPartyDetails1" on page 462 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		462
	AlternateIdentification <*AltrnId*>	[0..1]			463
	IdentificationType <*IdTp*>	[1..1]			463
{Or	Code <*Cd*>	[1..1]	CodeSet		464
Or}	Proprietary <*Prtry*>	[1..1]	±		464
	Country <*Ctry*>	[1..1]	CodeSet		464
	AlternateIdentification <*AltrnId*>	[1..1]	Text		464
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		465
	AdditionalInformation <*AddtlInf*>	[0..1]			465
	DeclarationDetails <*DclrtnDtls*>	[0..1]	Text		465
	PartyContactDetails <*PtyCtctDtls*>	[0..1]	Text		465

3.4.9.8 StepOutFirm <StepOutFirm>

Presence: [0..1]

Definition: Brokerage firm that executes an order, but gives other firms credit and some of the commission for the trade.

StepOutFirm <StepOutFirm> contains the following elements (see "ConfirmationPartyDetails1" on page 462 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		462
	AlternateIdentification <*AltrnId*>	[0..1]			463
	IdentificationType <*IdTp*>	[1..1]			463
{Or	Code <*Cd*>	[1..1]	CodeSet		464
Or}	Proprietary <*Prtry*>	[1..1]	±		464
	Country <*Ctry*>	[1..1]	CodeSet		464
	AlternateIdentification <*AltrnId*>	[1..1]	Text		464
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		465
	AdditionalInformation <*AddtlInf*>	[0..1]			465
	DeclarationDetails <*DclrtnDtls*>	[0..1]	Text		465
	PartyContactDetails <*PtyCtctDtls*>	[0..1]	Text		465

3.4.9.9 ClearingFirm <ClrFirm>

Presence: [0..1]

Definition: Party, also know as take up broker, that settles security transactions from another broker for a fee.

ClearingFirm <ClrFirm> contains the following elements (see "ConfirmationPartyDetails5" on page 499 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		500
	AlternateIdentification <*AltrnId*>	[0..1]			501
	IdentificationType <*IdTp*>	[1..1]			501
{Or	Code <*Cd*>	[1..1]	CodeSet		502
Or}	Proprietary <*Prtry*>	[1..1]	±		502
	Country <*Ctry*>	[1..1]	CodeSet		502
	AlternateIdentification <*AltrnId*>	[1..1]	Text		502
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		503
	AdditionalInformation <*AddtlInf*>	[0..1]			503
	DeclarationDetails <*DclrtnDtls*>	[0..1]	Text		503
	PartyContactDetails <*PtyCtctDtls*>	[0..1]	Text		503
	InvestorProtectionAssociationMembership <*InvstrPrtcnAssoctnMmbsh*>	[0..1]	Indicator		503

3.4.9.10 ExecutingBroker <ExctgBrkr>

Presence: [0..1]

Definition: Party responsible for executing an order (for example, an executing or give-up broker). Usually a commission is charged to the client for executing an order.

ExecutingBroker <ExctgBrkr> contains the following elements (see "ConfirmationPartyDetails5" on page 499 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		500
	AlternateIdentification <*AltrnId*>	[0..1]			501
	IdentificationType <*IdTp*>	[1..1]			501
{Or	Code <*Cd*>	[1..1]	CodeSet		502
Or}	Proprietary <*Prtry*>	[1..1]	±		502
	Country <*Ctry*>	[1..1]	CodeSet		502
	AlternateIdentification <*AltrnId*>	[1..1]	Text		502
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		503
	AdditionalInformation <*AddtlInf*>	[0..1]			503
	DeclarationDetails <*DclrtnDtls*>	[0..1]	Text		503
	PartyContactDetails <*PtyCtctDtls*>	[0..1]	Text		503
	InvestorProtectionAssociationMembership <*InvstrPrtcnAssoctnMmbsh*>	[0..1]	Indicator		503

3.4.9.11 CMUParty <CMUPty>

Presence: [0..1]

Definition: Party sending the message to the CMU (Central Matching Utility) to identify the actual business unit as known to the CMU (Central Matching Utility).

CMUParty <CMUPty> contains the following elements (see "ConfirmationPartyDetails1" on page 462 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		462
	AlternateIdentification <*AltrnId*>	[0..1]			463
	IdentificationType <*IdTp*>	[1..1]			463
{Or	Code <*Cd*>	[1..1]	CodeSet		464
Or}	Proprietary <*Prtry*>	[1..1]	±		464
	Country <*Ctry*>	[1..1]	CodeSet		464
	AlternateIdentification <*AltrnId*>	[1..1]	Text		464
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		465
	AdditionalInformation <*AddtlInf*>	[0..1]			465
	DeclarationDetails <*DclrtnDtls*>	[0..1]	Text		465
	PartyContactDetails <*PtyCtctDtls*>	[0..1]	Text		465

3.4.9.12 CMUCounterparty <CMUCtrPty>

Presence: [0..1]

Definition: Actual business unit of the counterparty to the sender of the message to the CMU (Central Matching Utility) as known to the CMU (Central Matching Utility).

CMUCounterparty <CMUCtrPty> contains the following elements (see "ConfirmationPartyDetails1" on page 462 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		462
	AlternateIdentification <*AltrnId*>	[0..1]			463
	IdentificationType <*IdTp*>	[1..1]			463
{Or	Code <*Cd*>	[1..1]	CodeSet		464
Or}	Proprietary <*Prtry*>	[1..1]	±		464
	Country <*Ctry*>	[1..1]	CodeSet		464
	AlternateIdentification <*AltrnId*>	[1..1]	Text		464
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		465
	AdditionalInformation <*AddtlInf*>	[0..1]			465
	DeclarationDetails <*DclrtnDtls*>	[0..1]	Text		465
	PartyContactDetails <*PtyCtctDtls*>	[0..1]	Text		465

3.4.9.13 AffirmingParty <AffrmgPty>

Presence: [0..1]

Definition: Party (buyer or seller) that positively affirms the details of a previously agreed security trade confirmation.

AffirmingParty <AffrmgPty> contains the following elements (see "ConfirmationPartyDetails1" on page 462 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		462
	AlternateIdentification <*AltrnId*>	[0..1]			463
	IdentificationType <*IdTp*>	[1..1]			463
{Or	Code <*Cd*>	[1..1]	CodeSet		464
Or}	Proprietary <*Prtry*>	[1..1]	±		464
	Country <*Ctry*>	[1..1]	CodeSet		464
	AlternateIdentification <*AltrnId*>	[1..1]	Text		464
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		465
	AdditionalInformation <*AddtlInf*>	[0..1]			465
	DeclarationDetails <*DclrtnDtls*>	[0..1]	Text		465
	PartyContactDetails <*PtyCtctDtls*>	[0..1]	Text		465

3.4.9.14 TradeBeneficiaryParty <TradBnfcryPty>

Presence: [0..1]

Definition: Party involved in a legal proceeding, agreement or other transaction.

TradeBeneficiaryParty <TradBnfcryPty> contains the following elements (see "ConfirmationPartyDetails3" on page 508 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		509
	SafekeepingAccount <*SfkpgAcct*>	[0..1]			510
	Identification <*Id*>	[1..1]	Text		510
	Type <*Tp*>	[0..1]	±		510
	Name <*Nm*>	[0..1]	Text		511
	CashDetails <*CshDtls*>	[0..1]	±		511
	AlternateIdentification <*AltrnId*>	[0..1]			511
	IdentificationType <*IdTp*>	[1..1]			511
{Or	Code <*Cd*>	[1..1]	CodeSet		512
Or}	Proprietary <*Prtry*>	[1..1]	±		512
	Country <*Ctry*>	[1..1]	CodeSet		512
	AlternateIdentification <*AltrnId*>	[1..1]	Text		512
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		513
	AdditionalInformation <*AddtlInf*>	[0..1]			513
	DeclarationDetails <*DclrtnDtls*>	[0..1]	Text		513
	PartyContactDetails <*PtyCtctDtls*>	[0..1]	Text		513
	PartyCapacity <*PtyCpcty*>	[0..1]			513
{Or	Code <*Cd*>	[1..1]	CodeSet		513
Or}	Proprietary <*Prtry*>	[1..1]	±		514

3.4.10 SettlementParameters <SttlmParams>

Presence: [0..1]

Definition: Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

Impacted by: C11 "CashClearingSystemRule", C22 "FXStandingInstructionPresenceRule", C47 "SettlementDetailsRule", C48 "SettlementParametersGuideline"

SettlementParameters <SttlmParams> contains the following **SettlementDetails43** elements

Or	MessageElement**<*XML Tag*>**	Mult.	Type	Constr. No.	Page
	SettlementTransactionType *<SttlmTxTp>*	[1..1]	±		134
	HoldIndicator *<HldInd>*	[0..1]	Indicator		134
	Priority *<Prty>*	[0..1]	±		134
	SettlementInstructionGeneration *<SttlmInstrGnrtn>*	[0..1]	±		134
	SettlementTransactionCondition *<SttlmTxCond>*	[0..*]	±		135
	PartialSettlementIndicator *<PrtlSttlmInd>*	[0..1]	Indicator		135
	BeneficialOwnership *<BnfclOwnrsh>*	[0..1]	±		135
	BlockTrade *<BlckTrad>*	[0..1]	±		135
	CCPEligibility *<CCPElgblty>*	[0..1]	±		135
	CashClearingSystem *<CshClrSys>*	[0..1]	±		136
	ExposureType *<XpsrTp>*	[0..1]	±		136
	FXStandingInstruction *<FxStgInstr>*	[0..1]	±		136
	CurrencyToBuyOrSell *<CcyToBuyOrSell>*	[0..1]	±		136
	MarketClientSide *<MktClntSd>*	[0..1]	±		137
	NettingEligibility *<NetgElgblty>*	[0..1]	±		137
	Registration *<Regn>*	[0..1]	±		137
	RepurchaseType *<RpTp>*	[0..1]	±		138
	LegalRestrictions *<LglRstrctns>*	[0..1]	±		138
	SecuritiesRTGS *<SctiesRTGS>*	[0..1]	±		138
	SettlingCapacity *<SttlgCpcty>*	[0..1]	±		138
	SettlementSystemMethod *<SttlmSysMtd>*	[0..1]	±		139
	TaxCapacity *<TaxCpcty>*	[0..1]	±		139
	StampDutyIndicator *<StmpDtyInd>*	[0..1]	Indicator		139
	StampDutyTaxBasis *<StmpDtyTaxBsis>*	[0..1]	±		139
	Tracking *<Trckg>*	[0..1]	±		140
	AutomaticBorrowing *<AutomtcBrrwg>*	[0..1]	±		140
	LetterOfGuarantee *<LttrOfGrnt>*	[0..1]	±		140
	ReturnLeg *<RtrLeg>*	[0..1]	Indicator		141
	ModificationCancellationAllowed *<ModCxlAllwd>*	[0..1]	±		141
	EligibleForCollateral *<ElgblForColl>*	[0..1]	Indicator		141

Constraints

- **CashClearingSystemRule**

  The CashClearingSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

- **FXStandingInstructionPresenceRule**

  If HoldIndicator is present and is value TRUE (Yes), then FXStandingInstruction must not be present. In ISO 15022, and therefore in ISO 20022, the FXStandingInstruction indicator can only be used when the transation is instructed in a released mode.

```
On Condition
    /HoldIndicator is present
 And    /HoldIndicator is equal to value 'true'
Following Must be True
    /FXStandingInstruction Must be absent
```

- **SettlementDetailsRule**

  If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

- **SettlementParametersGuideline**

  • Physical settlement:

  In case of physical receipt at local agent level, the receiving agent must receive a receipt free instruction

  for reconciliation purposes. If the final beneficiary of the securities uses a global custodian, the receipt free

  instruction will be sent to the global custodian that will forward it to his receiving agent on the market.

  For physical settlement, SettlementTransactionCondition/Physical must be used.

  • Partial settlement :

  This market practice only applies in markets where partial settlement is allowed.

  If an account owner wants to specify in its original instruction that partial settlement is allowed or not, they

  must use the PartialSettlementIndicator.

  • Book Transfer:

  The use of SecuritiesTransactionTypes OWNI, OWNE, INSP and PORT and other booktransfer

  related fields is governed by a market practice document.

  • Block Trades:

  The parent transaction must be identified using the BloclTrade field with code BLPA. The children

  transactions must be identified using the code BLCH.

For more details, see the relevant market practice document on www.smpg.info

3.4.10.1 SettlementTransactionType <SttlmTxTp>

Presence: [1..1]

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

SettlementTransactionType <SttlmTxTp> contains one of the following elements (see "Settlement-TransactionType1Choice" on page 407 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		407
Or}	Proprietary <*Prtry*>	[1..1]	±		409

3.4.10.2 HoldIndicator <HldInd>

Presence: [0..1]

Definition: Specifies whether the transaction is on hold/blocked/frozen.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

3.4.10.3 Priority <Prty>

Presence: [0..1]

Definition: Specifies whether the transaction is to be executed with a high priority.

Priority <Prty> contains one of the following elements (see "PriorityNumeric3Choice" on page 424 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Numeric <*Nmrc*>	[1..1]	Text		425
Or}	Proprietary <*Prtry*>	[1..1]	±		425

3.4.10.4 SettlementInstructionGeneration <SttlmInstrGnrtn>

Presence: [0..1]

Definition: Specifies if the Electronic Trade Confirmation (ETC) service provider is to generate or not a settlement instruction.

SettlementInstructionGeneration <SttlmInstrGnrtn> contains one of the following elements (see "SettlementInstructionGeneration1Choice" on page 413 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		413
Or}	Proprietary <*Prtry*>	[1..1]	±		413

3.4.10.5 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade is to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see "SettlementTransactionCondition11Choice" on page 410 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		410
Or}	Proprietary <*Prtry*>	[1..1]	±		411

3.4.10.6 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement is allowed.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

3.4.10.7 BeneficialOwnership <BnfclOwnrsh>

Presence: [0..1]

Definition: Specifies whether there is change of beneficial ownership.

BeneficialOwnership <BnfclOwnrsh> contains one of the following elements (see "BeneficialOwnership3Choice" on page 460 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Indicator <*Ind*>	[1..1]	Indicator		460
Or}	Proprietary <*Prtry*>	[1..1]	±		461

3.4.10.8 BlockTrade <BlckTrad>

Presence: [0..1]

Definition: Specifies whether the settlement instruction is a block parent or child.

BlockTrade <BlckTrad> contains one of the following elements (see "BlockTrade3Choice" on page 459 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		460
Or}	Proprietary <*Prtry*>	[1..1]	±		460

3.4.10.9 CCPEligibility <CCPElgblty>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.

CCPEligibility <CCPElgblty> contains one of the following elements (see "CentralCounterPartyEligibility3Choice" on page 456 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Indicator <*Ind*>	[1..1]	Indicator		456
Or}	Proprietary <*Prtry*>	[1..1]	±		457

3.4.10.10 CashClearingSystem <CshClrSys>

Presence: [0..1]

Definition: Specifies the category of cash clearing system, eg, cheque clearing.

CashClearingSystem <CshClrSys> contains one of the following elements (see "CashSettlementSystem3Choice" on page 457 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		457
Or}	Proprietary <*Prtry*>	[1..1]	±		457

3.4.10.11 ExposureType <XpsrTp>

Presence: [0..1]

Definition: Specifies the underlying business area/type of trade causing the collateral movement.

ExposureType <XpsrTp> contains one of the following elements (see "ExposureType9Choice" on page 448 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		448
Or}	Proprietary <*Prtry*>	[1..1]	±		450

3.4.10.12 FXStandingInstruction <FxStgInstr>

Presence: [0..1]

Definition: Specifies whether the forex standing instruction in place should apply.

FXStandingInstruction <FxStgInstr> contains one of the following elements (see "FXStandingInstruction3Choice" on page 392 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Indicator <*Ind*>	[1..1]	Indicator		392
Or}	Proprietary <*Prtry*>	[1..1]	±		392

3.4.10.13 CurrencyToBuyOrSell <CcyToBuyOrSell>

Presence: [0..1]

Definition: Account servicer is instructed to buy the indicated currency after the receipt of cash proceeds or to sell the indicated currency in order to obtain the necessary currency to fund the transaction.

CurrencyToBuyOrSell <CcyToBuyOrSell> contains one of the following elements (see "CurrencyToBuyOrSell1Choice" on page 452 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	CurrencyToBuy <*CcyToBuy*>	[1..1]	CodeSet		452
Or}	CurrencyToSell <*CcyToSell*>	[1..1]	CodeSet		452

3.4.10.14 MarketClientSide <MktClntSd>

Presence: [0..1]

Definition: Specifies if an instruction is for a market side or a client side transaction.

MarketClientSide <MktClntSd> contains one of the following elements (see "MarketClientSide3Choice" on page 431 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		431
Or}	Proprietary <*Prtry*>	[1..1]	±		432

3.4.10.15 NettingEligibility <NetgElgblty>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is eligible for netting.

NettingEligibility <NetgElgblty> contains one of the following elements (see "NettingEligibility3Choice" on page 430 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Indicator <*Ind*>	[1..1]	Indicator		430
Or}	Proprietary <*Prtry*>	[1..1]	±		430

3.4.10.16 Registration <Regn>

Presence: [0..1]

Definition: Specifies whether registration should occur upon receipt.

Registration <Regn> contains one of the following elements (see "Registration6Choice" on page 419 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		420
Or}	Proprietary <*Prtry*>	[1..1]	±		420

3.4.10.17 RepurchaseType <RpTp>

Presence: [0..1]

Definition: Specifies whether the rate is fixed, variable or a forfeit.

RepurchaseType <RpTp> contains one of the following elements (see "RepurchaseType11Choice" on page 418 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		418
Or}	Proprietary <*Prtry*>	[1..1]	±		418

3.4.10.18 LegalRestrictions <LglRstrctns>

Presence: [0..1]

Definition: Regulatory restrictions applicable to a security.

LegalRestrictions <LglRstrctns> contains one of the following elements (see "Restriction3Choice" on page 417 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		417
Or}	Proprietary <*Prtry*>	[1..1]	±		418

3.4.10.19 SecuritiesRTGS <SctiesRTGS>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

SecuritiesRTGS <SctiesRTGS> contains one of the following elements (see "SecuritiesRTGS3Choice" on page 414 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Indicator <*Ind*>	[1..1]	Indicator		414
Or}	Proprietary <*Prtry*>	[1..1]	±		415

3.4.10.20 SettlingCapacity <SttlgCpcty>

Presence: [0..1]

Definition: Role of a party in the settlement of the transaction.

SettlingCapacity <SttlgCpcty> contains one of the following elements (see "SettlingCapacity3Choice" on page 407 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		407
Or}	Proprietary <*Prtry*>	[1..1]	±		407

3.4.10.21 SettlementSystemMethod <SttlmSysMtd>

Presence: [0..1]

Definition: Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.

SettlementSystemMethod <SttlmSysMtd> contains one of the following elements (see "Settlement-SystemMethod3Choice" on page 411 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		411
Or}	Proprietary <*Prtry*>	[1..1]	±		412

3.4.10.22 TaxCapacity <TaxCpcty>

Presence: [0..1]

Definition: Tax role capacity of the instructing party.

TaxCapacity <TaxCpcty> contains one of the following elements (see "TaxCapacityParty3Choice" on page 404 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		404
Or}	Proprietary <*Prtry*>	[1..1]	±		404

3.4.10.23 StampDutyIndicator <StmpDtyInd>

Presence: [0..1]

Definition: Indicates whether the settlement amount includes the stamp duty amount.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

3.4.10.24 StampDutyTaxBasis <StmpDtyTaxBsis>

Presence: [0..1]

Definition: Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

StampDutyTaxBasis <StmpDtyTaxBsis> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		395
	Issuer <*Issr*>	[1..1]	Text		396
	SchemeName <*SchmeNm*>	[0..1]	Text		396

3.4.10.25 Tracking <Trckg>

Presence: [0..1]

Definition: Specifies whether the loan and/or collateral is tracked.

Tracking <Trckg> contains one of the following elements (see "Tracking3Choice" on page 403 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Indicator <*Ind*>	[1..1]	Indicator		403
Or}	Proprietary <*Prtry*>	[1..1]	±		404

3.4.10.26 AutomaticBorrowing <AutomtcBrrwg>

Presence: [0..1]

Definition: Condition for automatic borrowing.

AutomaticBorrowing <AutomtcBrrwg> contains one of the following elements (see "AutomaticBorrowing5Choice" on page 461 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		461
Or}	Proprietary <*Prtry*>	[1..1]	±		461

3.4.10.27 LetterOfGuarantee <LttrOfGrnt>

Presence: [0..1]

Definition: Specifies whether physical settlement may be executed using a letter of guarantee or if the physical certificates should be used.

LetterOfGuarantee <LttrOfGrnt> contains one of the following elements (see "LetterOfGuarantee3Choice" on page 432 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Indicator <*Ind*>	[1..1]	Indicator		432
Or}	Proprietary <*Prtry*>	[1..1]	±		432

3.4.10.28 ReturnLeg <RtrLeg>

Presence: [0..1]

Definition: Specifies whether, for a securities lending/borrowing settlement transaction, the lender will instruct the return leg as agreed with the borrower.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

3.4.10.29 ModificationCancellationAllowed <ModCxlAllwd>

Presence: [0..1]

Definition: Specifies whether a third party is allowed to modify or cancel the transaction.

ModificationCancellationAllowed <ModCxlAllwd> contains one of the following elements (see "ModificationCancellationAllowed3Choice" on page 431 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Indicator <*Ind*>	[1..1]	Indicator		431
Or}	Proprietary <*Prtry*>	[1..1]	±		431

3.4.10.30 EligibleForCollateral <ElgblForColl>

Presence: [0..1]

Definition: Specifies whether securities should be included in the pool of securities eligible for collateral purposes.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

3.4.11 StandingSettlementInstruction <StgSttlmInstr>

Presence: [0..1]

Definition: Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

Impacted by: C54 "VendorPresenceRule"

StandingSettlementInstruction <StgSttlmInstr> contains the following **StandingSettlementInstruction9** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase *<SttlmStgInstrDB>*	[1..1]	±		142
	Vendor *<Vndr>*	[0..1]	±		142
	OtherDeliveringSettlementParties *<OthrDlvrgSttlmPties>*	[0..1]	±	C38, C39, C40, C41, C19	143
	OtherReceivingSettlementParties *<OthrRcvgSttlmPties>*	[0..1]	±	C38, C39, C40, C41, C19	147

Constraints

- **VendorPresenceRule**

  If the settlement standing instruction database is a vendor database, then the vendor must be identified.

```
On Condition
    /SettlementStandingInstructionDatabase/Code is equal to value 'VendorDatabase'
Following Must be True
    /Vendor Must be present
```

3.4.11.1 SettlementStandingInstructionDatabase <SttlmStgInstrDB>

Presence: [1..1]

Definition: Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

SettlementStandingInstructionDatabase <SttlmStgInstrDB> contains one of the following elements (see "SettlementStandingInstructionDatabase3Choice" on page 412 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		412
Or}	Proprietary *<Prtry>*	[1..1]	±		412

3.4.11.2 Vendor <Vndr>

Presence: [0..1]

Definition: Vendor of the Settlement Standing Instruction database requested to be consulted.

Vendor <Vndr> contains one of the following elements (see "PartyIdentification32Choice" on page 490 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	BIC *<BIC>*	[1..1]	IdentifierSet		491
Or	ProprietaryIdentification *<PrtryId>*	[1..1]	±		491
Or}	NameAndAddress *<NmAndAdr>*	[1..1]			491
	Name *<Nm>*	[1..1]	Text		492
	Address *<Adr>*	[0..1]			492
	AddressType *<AdrTp>*	[0..1]	CodeSet		492
	AddressLine *<AdrLine>*	[0..5]	Text		493
	StreetName *<StrtNm>*	[0..1]	Text		493
	BuildingNumber *<BldgNb>*	[0..1]	Text		493
	PostCode *<PstCd>*	[0..1]	Text		493
	TownName *<TwnNm>*	[0..1]	Text		493
	CountrySubDivision *<CtrySubDvsn>*	[0..1]	Text		493
	Country *<Ctry>*	[1..1]	CodeSet		494

3.4.11.3 OtherDeliveringSettlementParties <OthrDlvrgSttlmPties>

Presence: [0..1]

Definition: Delivering parties, other than the seller, needed for deriving the standing settlement instruction (for example, depository) or provided for information purposes (for example, instructing party settlement chain).

Impacted by: C38 "Party2PresenceRule", C39 "Party3PresenceRule", C40 "Party4PresenceRule", C41 "Party5PresenceRule", C19 "DepositoryGuideline"

OtherDeliveringSettlementParties <OthrDlvrgSttlmPties> contains the following elements (see "SettlementParties23" on page 530 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Depository *<Dpstry>*	[0..1]			534
	Identification *<Id>*	[1..1]			535
{Or	BIC *<BIC>*	[1..1]	IdentifierSet		536
Or	NameAndAddress *<NmAndAdr>*	[1..1]			536
	Name *<Nm>*	[1..1]	Text		537
	Address *<Adr>*	[0..1]			537
	AddressType *<AdrTp>*	[0..1]	CodeSet		537
	AddressLine *<AdrLine>*	[0..5]	Text		538
	StreetName *<StrtNm>*	[0..1]	Text		538
	BuildingNumber *<BldgNb>*	[0..1]	Text		538
	PostCode *<PstCd>*	[0..1]	Text		538
	TownName *<TwnNm>*	[0..1]	Text		538
	CountrySubDivision *<CtrySubDvsn>*	[0..1]	Text		538
	Country *<Ctry>*	[1..1]	CodeSet		539
Or}	Country *<Ctry>*	[1..1]	CodeSet		539
	AlternateIdentification *<AltrnId>*	[0..1]			539
	IdentificationType *<IdTp>*	[1..1]			539
{Or	Code *<Cd>*	[1..1]	CodeSet		539
Or}	Proprietary *<Prtry>*	[1..1]	±		540
	Country *<Ctry>*	[1..1]	CodeSet		540
	AlternateIdentification *<AltrnId>*	[1..1]	Text		540
	AdditionalInformation *<AddtlInf>*	[0..1]	±		540
	Party1 *<Pty1>*	[0..1]			540
	Identification *<Id>*	[1..1]	±		541
	AdditionalInformation *<AddtlInf>*	[0..1]	Text		542
	AlternateIdentification *<AltrnId>*	[0..1]			542
	IdentificationType *<IdTp>*	[1..1]			542
{Or	Code *<Cd>*	[1..1]	CodeSet		542
Or}	Proprietary *<Prtry>*	[1..1]	±		543
	Country *<Ctry>*	[1..1]	CodeSet		543

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AlternateIdentification <AltrnId>	[1..1]	Text		543
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		543
	Party2 <Pty2>	[0..1]			543
	Identification <Id>	[1..1]	±		544
	AdditionalInformation <AddtlInf>	[0..1]	Text		544
	AlternateIdentification <AltrnId>	[0..1]			545
	IdentificationType <IdTp>	[1..1]			545
{Or	Code <Cd>	[1..1]	CodeSet		545
Or}	Proprietary <Prtry>	[1..1]	±		546
	Country <Ctry>	[1..1]	CodeSet		546
	AlternateIdentification <AltrnId>	[1..1]	Text		546
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		546
	Party3 <Pty3>	[0..1]			546
	Identification <Id>	[1..1]	±		547
	AdditionalInformation <AddtlInf>	[0..1]	Text		547
	AlternateIdentification <AltrnId>	[0..1]			548
	IdentificationType <IdTp>	[1..1]			548
{Or	Code <Cd>	[1..1]	CodeSet		548
Or}	Proprietary <Prtry>	[1..1]	±		549
	Country <Ctry>	[1..1]	CodeSet		549
	AlternateIdentification <AltrnId>	[1..1]	Text		549
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		549
	Party4 <Pty4>	[0..1]			549
	Identification <Id>	[1..1]	±		550
	AdditionalInformation <AddtlInf>	[0..1]	Text		550
	AlternateIdentification <AltrnId>	[0..1]			551
	IdentificationType <IdTp>	[1..1]			551
{Or	Code <Cd>	[1..1]	CodeSet		551
Or}	Proprietary <Prtry>	[1..1]	±		552
	Country <Ctry>	[1..1]	CodeSet		552
	AlternateIdentification <AltrnId>	[1..1]	Text		552

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	Text		552
	Party5 <*Pty5*>	[0..1]			552
	Identification <*Id*>	[1..1]	±		553
	AdditionalInformation <*AddtlInf*>	[0..1]	Text		553
	AlternateIdentification <*AltrnId*>	[0..1]			554
	IdentificationType <*IdTp*>	[1..1]			554
{Or	Code <*Cd*>	[1..1]	CodeSet		554
Or}	Proprietary <*Prtry*>	[1..1]	±		555
	Country <*Ctry*>	[1..1]	CodeSet		555
	AlternateIdentification <*AltrnId*>	[1..1]	Text		555
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	Text		555

Constraints

- **DepositoryGuideline**

  In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

  In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

  The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

  Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

  The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

  For more details, see the relevant market practice document on www.smpg.info

- **Party2PresenceRule**

  If Party2 is present, then Party1 must be present.

```
On Condition
    /Party2 is present
Following Must be True
    /Party1 Must be present
```

- **Party3PresenceRule**

  If Party3 is present, then Party2 must be present.

```
On Condition
    /Party3 is present
Following Must be True
    /Party2 Must be present
```

- **Party4PresenceRule**

  If Party4 is present, then Party3 must be present.

```
On Condition
    /Party4 is present
Following Must be True
    /Party3 Must be present
```

- **Party5PresenceRule**

  If Party5 is present, then Party4 must be present.

```
On Condition
    /Party5 is present
Following Must be True
    /Party4 Must be present
```

3.4.11.4 OtherReceivingSettlementParties <OthrRcvgSttlmPties>

Presence: [0..1]

Definition: Receiving parties, other than the buyer, needed for deriving the standing settlement instruction (for example, depository) or provided for information purposes (for example, instructing party settlement chain).

Impacted by: C38 "Party2PresenceRule", C39 "Party3PresenceRule", C40 "Party4PresenceRule", C41 "Party5PresenceRule", C19 "DepositoryGuideline"

OtherReceivingSettlementParties <OthrRcvgSttlmPties> contains the following elements (see "SettlementParties23" on page 530 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Depository *<Dpstry>*	[0..1]			534
	Identification *<Id>*	[1..1]			535
{Or	BIC *<BIC>*	[1..1]	IdentifierSet		536
Or	NameAndAddress *<NmAndAdr>*	[1..1]			536
	Name *<Nm>*	[1..1]	Text		537
	Address *<Adr>*	[0..1]			537
	AddressType *<AdrTp>*	[0..1]	CodeSet		537
	AddressLine *<AdrLine>*	[0..5]	Text		538
	StreetName *<StrtNm>*	[0..1]	Text		538
	BuildingNumber *<BldgNb>*	[0..1]	Text		538
	PostCode *<PstCd>*	[0..1]	Text		538
	TownName *<TwnNm>*	[0..1]	Text		538
	CountrySubDivision *<CtrySubDvsn>*	[0..1]	Text		538
	Country *<Ctry>*	[1..1]	CodeSet		539
Or}	Country *<Ctry>*	[1..1]	CodeSet		539
	AlternateIdentification *<AltrnId>*	[0..1]			539
	IdentificationType *<IdTp>*	[1..1]			539
{Or	Code *<Cd>*	[1..1]	CodeSet		539
Or}	Proprietary *<Prtry>*	[1..1]	±		540
	Country *<Ctry>*	[1..1]	CodeSet		540
	AlternateIdentification *<AltrnId>*	[1..1]	Text		540
	AdditionalInformation *<AddtlInf>*	[0..1]	±		540
	Party1 *<Pty1>*	[0..1]			540
	Identification *<Id>*	[1..1]	±		541
	AdditionalInformation *<AddtlInf>*	[0..1]	Text		542
	AlternateIdentification *<AltrnId>*	[0..1]			542
	IdentificationType *<IdTp>*	[1..1]			542
{Or	Code *<Cd>*	[1..1]	CodeSet		542
Or}	Proprietary *<Prtry>*	[1..1]	±		543
	Country *<Ctry>*	[1..1]	CodeSet		543

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AlternateIdentification <AltrnId>	[1..1]	Text		543
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		543
	Party2 <Pty2>	[0..1]			543
	Identification <Id>	[1..1]	±		544
	AdditionalInformation <AddtlInf>	[0..1]	Text		544
	AlternateIdentification <AltrnId>	[0..1]			545
	IdentificationType <IdTp>	[1..1]			545
{Or	Code <Cd>	[1..1]	CodeSet		545
Or}	Proprietary <Prtry>	[1..1]	±		546
	Country <Ctry>	[1..1]	CodeSet		546
	AlternateIdentification <AltrnId>	[1..1]	Text		546
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		546
	Party3 <Pty3>	[0..1]			546
	Identification <Id>	[1..1]	±		547
	AdditionalInformation <AddtlInf>	[0..1]	Text		547
	AlternateIdentification <AltrnId>	[0..1]			548
	IdentificationType <IdTp>	[1..1]			548
{Or	Code <Cd>	[1..1]	CodeSet		548
Or}	Proprietary <Prtry>	[1..1]	±		549
	Country <Ctry>	[1..1]	CodeSet		549
	AlternateIdentification <AltrnId>	[1..1]	Text		549
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		549
	Party4 <Pty4>	[0..1]			549
	Identification <Id>	[1..1]	±		550
	AdditionalInformation <AddtlInf>	[0..1]	Text		550
	AlternateIdentification <AltrnId>	[0..1]			551
	IdentificationType <IdTp>	[1..1]			551
{Or	Code <Cd>	[1..1]	CodeSet		551
Or}	Proprietary <Prtry>	[1..1]	±		552
	Country <Ctry>	[1..1]	CodeSet		552
	AlternateIdentification <AltrnId>	[1..1]	Text		552

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	Text		552
	Party5 <*Pty5*>	[0..1]			552
	Identification <*Id*>	[1..1]	±		553
	AdditionalInformation <*AddtlInf*>	[0..1]	Text		553
	AlternateIdentification <*AltrnId*>	[0..1]			554
	IdentificationType <*IdTp*>	[1..1]			554
{Or	Code <*Cd*>	[1..1]	CodeSet		554
Or}	Proprietary <*Prtry*>	[1..1]	±		555
	Country <*Ctry*>	[1..1]	CodeSet		555
	AlternateIdentification <*AltrnId*>	[1..1]	Text		555
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	Text		555

Constraints

- **DepositoryGuideline**

  In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

  In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

  The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

  Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

  The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

  For more details, see the relevant market practice document on www.smpg.info

- **Party2PresenceRule**

  If Party2 is present, then Party1 must be present.

```
On Condition
    /Party2 is present
Following Must be True
    /Party1 Must be present
```

- **Party3PresenceRule**

  If Party3 is present, then Party2 must be present.

```
On Condition
    /Party3 is present
Following Must be True
    /Party2 Must be present
```

- **Party4PresenceRule**

  If Party4 is present, then Party3 must be present.

  ```
  On Condition
      /Party4 is present
  Following Must be True
      /Party3 Must be present
  ```

- **Party5PresenceRule**

  If Party5 is present, then Party4 must be present.

  ```
  On Condition
      /Party5 is present
  Following Must be True
      /Party4 Must be present
  ```

3.4.12 DeliveringSettlementParties <DlvrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: C38 "Party2PresenceRule", C39 "Party3PresenceRule", C40 "Party4PresenceRule", C41 "Party5PresenceRule", C19 "DepositoryGuideline"

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see "SettlementParties23" on page 530 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Depository *<Dpstry>*	[0..1]			534
	Identification *<Id>*	[1..1]			535
{Or	BIC *<BIC>*	[1..1]	IdentifierSet		536
Or	NameAndAddress *<NmAndAdr>*	[1..1]			536
	Name *<Nm>*	[1..1]	Text		537
	Address *<Adr>*	[0..1]			537
	AddressType *<AdrTp>*	[0..1]	CodeSet		537
	AddressLine *<AdrLine>*	[0..5]	Text		538
	StreetName *<StrtNm>*	[0..1]	Text		538
	BuildingNumber *<BldgNb>*	[0..1]	Text		538
	PostCode *<PstCd>*	[0..1]	Text		538
	TownName *<TwnNm>*	[0..1]	Text		538
	CountrySubDivision *<CtrySubDvsn>*	[0..1]	Text		538
	Country *<Ctry>*	[1..1]	CodeSet		539
Or}	Country *<Ctry>*	[1..1]	CodeSet		539
	AlternateIdentification *<AltrnId>*	[0..1]			539
	IdentificationType *<IdTp>*	[1..1]			539
{Or	Code *<Cd>*	[1..1]	CodeSet		539
Or}	Proprietary *<Prtry>*	[1..1]	±		540
	Country *<Ctry>*	[1..1]	CodeSet		540
	AlternateIdentification *<AltrnId>*	[1..1]	Text		540
	AdditionalInformation *<AddtlInf>*	[0..1]	±		540
	Party1 *<Pty1>*	[0..1]			540
	Identification *<Id>*	[1..1]	±		541
	AdditionalInformation *<AddtlInf>*	[0..1]	Text		542
	AlternateIdentification *<AltrnId>*	[0..1]			542
	IdentificationType *<IdTp>*	[1..1]			542
{Or	Code *<Cd>*	[1..1]	CodeSet		542
Or}	Proprietary *<Prtry>*	[1..1]	±		543
	Country *<Ctry>*	[1..1]	CodeSet		543

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AlternateIdentification <*AltrnId*>	[1..1]	Text		543
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	Text		543
	Party2 <*Pty2*>	[0..1]			543
	Identification <*Id*>	[1..1]	±		544
	AdditionalInformation <*AddtlInf*>	[0..1]	Text		544
	AlternateIdentification <*AltrnId*>	[0..1]			545
	IdentificationType <*IdTp*>	[1..1]			545
{Or	Code <*Cd*>	[1..1]	CodeSet		545
Or}	Proprietary <*Prtry*>	[1..1]	±		546
	Country <*Ctry*>	[1..1]	CodeSet		546
	AlternateIdentification <*AltrnId*>	[1..1]	Text		546
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	Text		546
	Party3 <*Pty3*>	[0..1]			546
	Identification <*Id*>	[1..1]	±		547
	AdditionalInformation <*AddtlInf*>	[0..1]	Text		547
	AlternateIdentification <*AltrnId*>	[0..1]			548
	IdentificationType <*IdTp*>	[1..1]			548
{Or	Code <*Cd*>	[1..1]	CodeSet		548
Or}	Proprietary <*Prtry*>	[1..1]	±		549
	Country <*Ctry*>	[1..1]	CodeSet		549
	AlternateIdentification <*AltrnId*>	[1..1]	Text		549
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	Text		549
	Party4 <*Pty4*>	[0..1]			549
	Identification <*Id*>	[1..1]	±		550
	AdditionalInformation <*AddtlInf*>	[0..1]	Text		550
	AlternateIdentification <*AltrnId*>	[0..1]			551
	IdentificationType <*IdTp*>	[1..1]			551
{Or	Code <*Cd*>	[1..1]	CodeSet		551
Or}	Proprietary <*Prtry*>	[1..1]	±		552
	Country <*Ctry*>	[1..1]	CodeSet		552
	AlternateIdentification <*AltrnId*>	[1..1]	Text		552

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	Text		552
	Party5 <*Pty5*>	[0..1]			552
	Identification <*Id*>	[1..1]	±		553
	AdditionalInformation <*AddtlInf*>	[0..1]	Text		553
	AlternateIdentification <*AltrnId*>	[0..1]			554
	IdentificationType <*IdTp*>	[1..1]			554
{Or	Code <*Cd*>	[1..1]	CodeSet		554
Or}	Proprietary <*Prtry*>	[1..1]	±		555
	Country <*Ctry*>	[1..1]	CodeSet		555
	AlternateIdentification <*AltrnId*>	[1..1]	Text		555
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	Text		555

Constraints

- **DepositoryGuideline**

  In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

  In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

  The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

  Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

  The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

  For more details, see the relevant market practice document on www.smpg.info

- **Party2PresenceRule**

  If Party2 is present, then Party1 must be present.

```
On Condition
    /Party2 is present
Following Must be True
    /Party1 Must be present
```

- **Party3PresenceRule**

  If Party3 is present, then Party2 must be present.

```
On Condition
    /Party3 is present
Following Must be True
    /Party2 Must be present
```

- **Party4PresenceRule**

  If Party4 is present, then Party3 must be present.

  ```
  On Condition
      /Party4 is present
  Following Must be True
      /Party3 Must be present
  ```

- **Party5PresenceRule**

  If Party5 is present, then Party4 must be present.

  ```
  On Condition
      /Party5 is present
  Following Must be True
      /Party4 Must be present
  ```

3.4.13 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: C38 "Party2PresenceRule", C39 "Party3PresenceRule", C40 "Party4PresenceRule", C41 "Party5PresenceRule", C19 "DepositoryGuideline"

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see "SettlementParties23" on page 530 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Depository <*Dpstry*>	[0..1]			534
	Identification <*Id*>	[1..1]			535
{Or	BIC <*BIC*>	[1..1]	IdentifierSet		536
Or	NameAndAddress <*NmAndAdr*>	[1..1]			536
	Name <*Nm*>	[1..1]	Text		537
	Address <*Adr*>	[0..1]			537
	AddressType <*AdrTp*>	[0..1]	CodeSet		537
	AddressLine <*AdrLine*>	[0..5]	Text		538
	StreetName <*StrtNm*>	[0..1]	Text		538
	BuildingNumber <*BldgNb*>	[0..1]	Text		538
	PostCode <*PstCd*>	[0..1]	Text		538
	TownName <*TwnNm*>	[0..1]	Text		538
	CountrySubDivision <*CtrySubDvsn*>	[0..1]	Text		538
	Country <*Ctry*>	[1..1]	CodeSet		539
Or}	Country <*Ctry*>	[1..1]	CodeSet		539
	AlternateIdentification <*AltrnId*>	[0..1]			539
	IdentificationType <*IdTp*>	[1..1]			539
{Or	Code <*Cd*>	[1..1]	CodeSet		539
Or}	Proprietary <*Prtry*>	[1..1]	±		540
	Country <*Ctry*>	[1..1]	CodeSet		540
	AlternateIdentification <*AltrnId*>	[1..1]	Text		540
	AdditionalInformation <*AddtlInf*>	[0..1]	±		540
	Party1 <*Pty1*>	[0..1]			540
	Identification <*Id*>	[1..1]	±		541
	AdditionalInformation <*AddtlInf*>	[0..1]	Text		542
	AlternateIdentification <*AltrnId*>	[0..1]			542
	IdentificationType <*IdTp*>	[1..1]			542
{Or	Code <*Cd*>	[1..1]	CodeSet		542
Or}	Proprietary <*Prtry*>	[1..1]	±		543
	Country <*Ctry*>	[1..1]	CodeSet		543

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AlternateIdentification <AltrnId>	[1..1]	Text		543
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		543
	Party2 <Pty2>	[0..1]			543
	Identification <Id>	[1..1]	±		544
	AdditionalInformation <AddtlInf>	[0..1]	Text		544
	AlternateIdentification <AltrnId>	[0..1]			545
	IdentificationType <IdTp>	[1..1]			545
{Or	Code <Cd>	[1..1]	CodeSet		545
Or}	Proprietary <Prtry>	[1..1]	±		546
	Country <Ctry>	[1..1]	CodeSet		546
	AlternateIdentification <AltrnId>	[1..1]	Text		546
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		546
	Party3 <Pty3>	[0..1]			546
	Identification <Id>	[1..1]	±		547
	AdditionalInformation <AddtlInf>	[0..1]	Text		547
	AlternateIdentification <AltrnId>	[0..1]			548
	IdentificationType <IdTp>	[1..1]			548
{Or	Code <Cd>	[1..1]	CodeSet		548
Or}	Proprietary <Prtry>	[1..1]	±		549
	Country <Ctry>	[1..1]	CodeSet		549
	AlternateIdentification <AltrnId>	[1..1]	Text		549
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		549
	Party4 <Pty4>	[0..1]			549
	Identification <Id>	[1..1]	±		550
	AdditionalInformation <AddtlInf>	[0..1]	Text		550
	AlternateIdentification <AltrnId>	[0..1]			551
	IdentificationType <IdTp>	[1..1]			551
{Or	Code <Cd>	[1..1]	CodeSet		551
Or}	Proprietary <Prtry>	[1..1]	±		552
	Country <Ctry>	[1..1]	CodeSet		552
	AlternateIdentification <AltrnId>	[1..1]	Text		552

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	Text		552
	Party5 <*Pty5*>	[0..1]			552
	Identification <*Id*>	[1..1]	±		553
	AdditionalInformation <*AddtlInf*>	[0..1]	Text		553
	AlternateIdentification <*AltrnId*>	[0..1]			554
	IdentificationType <*IdTp*>	[1..1]			554
{Or	Code <*Cd*>	[1..1]	CodeSet		554
Or}	Proprietary <*Prtry*>	[1..1]	±		555
	Country <*Ctry*>	[1..1]	CodeSet		555
	AlternateIdentification <*AltrnId*>	[1..1]	Text		555
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	Text		555

Constraints

- **DepositoryGuideline**

  In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

  In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

  The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

  Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

  The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

  For more details, see the relevant market practice document on www.smpg.info

- **Party2PresenceRule**

  If Party2 is present, then Party1 must be present.

```
On Condition
    /Party2 is present
Following Must be True
    /Party1 Must be present
```

- **Party3PresenceRule**

  If Party3 is present, then Party2 must be present.

```
On Condition
    /Party3 is present
Following Must be True
    /Party2 Must be present
```

- **Party4PresenceRule**

  If Party4 is present, then Party3 must be present.

```
On Condition
    /Party4 is present
Following Must be True
    /Party3 Must be present
```

- **Party5PresenceRule**

  If Party5 is present, then Party4 must be present.

```
On Condition
    /Party5 is present
Following Must be True
    /Party4 Must be present
```

3.4.14 CashParties <CshPties>

Presence: [0..1]

Definition: Cash parties involved in the specific transaction.

CashParties <CshPties> contains the following **CashParties18** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Debtor *<Dbtr>*	[0..1]	±		159
	DebtorAgent *<DbtrAgt>*	[0..1]	±		160
	Creditor *<Cdtr>*	[0..1]	±		161
	CreditorAgent *<CdtrAgt>*	[0..1]	±		161
	Intermediary *<Intrmy>*	[0..1]	±		162

3.4.14.1 Debtor <Dbtr>

Presence: [0..1]

Definition: Party that owes an amount of money to the (ultimate) creditor.

Debtor <Dbtr> contains the following elements (see "PartyIdentificationAndAccount80" on page 474 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		474
	AlternateIdentification <*AltrnId*>	[0..1]			475
	IdentificationType <*IdTp*>	[1..1]			475
{Or	Code <*Cd*>	[1..1]	CodeSet		476
Or}	Proprietary <*Prtry*>	[1..1]	±		476
	Country <*Ctry*>	[1..1]	CodeSet		476
	AlternateIdentification <*AltrnId*>	[1..1]	Text		476
	CashAccount <*CshAcct*>	[0..1]	±		477
	ChargesAccount <*ChrgsAcct*>	[0..1]	±		477
	CommissionAccount <*ComssnAcct*>	[0..1]	±		477
	TaxAccount <*TaxAcct*>	[0..1]	±		477
	AdditionalInformation <*AddtlInf*>	[0..1]	±		478

3.4.14.2 DebtorAgent <DbtrAgt>

Presence: [0..1]

Definition: Financial institution servicing an account for the debtor.

DebtorAgent <DbtrAgt> contains the following elements (see "PartyIdentificationAndAccount80" on page 474 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		474
	AlternateIdentification <*AltrnId*>	[0..1]			475
	IdentificationType <*IdTp*>	[1..1]			475
{Or	Code <*Cd*>	[1..1]	CodeSet		476
Or}	Proprietary <*Prtry*>	[1..1]	±		476
	Country <*Ctry*>	[1..1]	CodeSet		476
	AlternateIdentification <*AltrnId*>	[1..1]	Text		476
	CashAccount <*CshAcct*>	[0..1]	±		477
	ChargesAccount <*ChrgsAcct*>	[0..1]	±		477
	CommissionAccount <*ComssnAcct*>	[0..1]	±		477
	TaxAccount <*TaxAcct*>	[0..1]	±		477
	AdditionalInformation <*AddtlInf*>	[0..1]	±		478

3.4.14.3 Creditor <Cdtr>

Presence: [0..1]

Definition: Party to which an amount of money is due.

Creditor <Cdtr> contains the following elements (see "PartyIdentificationAndAccount80" on page 474 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		474
	AlternateIdentification *<AltrnId>*	[0..1]			475
	IdentificationType *<IdTp>*	[1..1]			475
{Or	Code *<Cd>*	[1..1]	CodeSet		476
Or}	Proprietary *<Prtry>*	[1..1]	±		476
	Country *<Ctry>*	[1..1]	CodeSet		476
	AlternateIdentification *<AltrnId>*	[1..1]	Text		476
	CashAccount *<CshAcct>*	[0..1]	±		477
	ChargesAccount *<ChrgsAcct>*	[0..1]	±		477
	CommissionAccount *<ComssnAcct>*	[0..1]	±		477
	TaxAccount *<TaxAcct>*	[0..1]	±		477
	AdditionalInformation *<AddtlInf>*	[0..1]	±		478

3.4.14.4 CreditorAgent <CdtrAgt>

Presence: [0..1]

Definition: Financial institution servicing an account for the creditor.

CreditorAgent <CdtrAgt> contains the following elements (see "PartyIdentificationAndAccount80" on page 474 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		474
	AlternateIdentification <*AltrnId*>	[0..1]			475
	IdentificationType <*IdTp*>	[1..1]			475
{Or	Code <*Cd*>	[1..1]	CodeSet		476
Or}	Proprietary <*Prtry*>	[1..1]	±		476
	Country <*Ctry*>	[1..1]	CodeSet		476
	AlternateIdentification <*AltrnId*>	[1..1]	Text		476
	CashAccount <*CshAcct*>	[0..1]	±		477
	ChargesAccount <*ChrgsAcct*>	[0..1]	±		477
	CommissionAccount <*ComssnAcct*>	[0..1]	±		477
	TaxAccount <*TaxAcct*>	[0..1]	±		477
	AdditionalInformation <*AddtlInf*>	[0..1]	±		478

3.4.14.5 Intermediary <Intrmy>

Presence: [0..1]

Definition: Financial institution through which the transaction must pass to reach the account with institution.

Intermediary <Intrmy> contains the following elements (see "PartyIdentificationAndAccount80" on page 474 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		474
	AlternateIdentification *<AltrnId>*	[0..1]			475
	IdentificationType *<IdTp>*	[1..1]			475
{Or	Code *<Cd>*	[1..1]	CodeSet		476
Or}	Proprietary *<Prtry>*	[1..1]	±		476
	Country *<Ctry>*	[1..1]	CodeSet		476
	AlternateIdentification *<AltrnId>*	[1..1]	Text		476
	CashAccount *<CshAcct>*	[0..1]	±		477
	ChargesAccount *<ChrgsAcct>*	[0..1]	±		477
	CommissionAccount *<ComssnAcct>*	[0..1]	±		477
	TaxAccount *<TaxAcct>*	[0..1]	±		477
	AdditionalInformation *<AddtlInf>*	[0..1]	±		478

3.4.15 ClearingDetails <ClrDtls>

Presence: [0..1]

Definition: Provides clearing member information.

ClearingDetails <ClrDtls> contains the following **Clearing3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ClearingMember *<ClrMmb>*	[1..*]	±		163
	ClearingSegment *<ClrSgmt>*	[0..1]	±		164

3.4.15.1 ClearingMember <ClrMmb>

Presence: [1..*]

Definition: Provides details about the clearing member identification and account.

ClearingMember <ClrMmb> contains the following elements (see "PartyIdentificationAndAccount78" on page 481 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		482
	AlternateIdentification <*AltrnId*>	[0..1]			483
	IdentificationType <*IdTp*>	[1..1]			483
{Or	Code <*Cd*>	[1..1]	CodeSet		484
Or}	Proprietary <*Prtry*>	[1..1]	±		484
	Country <*Ctry*>	[1..1]	CodeSet		484
	AlternateIdentification <*AltrnId*>	[1..1]	Text		484
	Side <*Sd*>	[0..1]	CodeSet		485
	ClearingAccount <*ClrAcct*>	[0..1]			485
	Identification <*Id*>	[1..1]	Text		485
	Type <*Tp*>	[1..1]	CodeSet		485
	Name <*Nm*>	[0..1]	Text		486
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		486
	AdditionalInformation <*AddtlInf*>	[0..1]	±		486

3.4.15.2 ClearingSegment <ClrSgmt>

Presence: [0..1]

Definition: Clearing organisation that will clear the trade.

Note: This field allows Clearing Member Firm to segregate flows coming from clearing counterparty's clearing system. Indeed, Clearing Member Firms receive messages from the same system (same sender) and this field allows them to know if the message is related to equities or derivatives.

ClearingSegment <ClrSgmt> contains one of the following elements (see "PartyIdentification35Choice" on page 490 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	BIC <*BIC*>	[1..1]	IdentifierSet		490
Or}	ProprietaryIdentification <*PrtryId*>	[1..1]	±		490

3.4.16 SettlementAmount <SttlmAmt>

Presence: [0..1]

Definition: Total amount of money to be paid or received in exchange for the securities. The amount includes the principal with any commissions and fees or accrued interest.

SettlementAmount <SttlmAmt> contains the following **AmountAndDirection28** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <*AcrdIntrstInd*>	[0..1]	Indicator		165
	StampDutyIndicator <*StmpDtyInd*>	[0..1]	Indicator		165
	Amount <*Amt*>	[1..1]	Amount	C1, C14	165
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		166
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount	C2, C15	166
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		166
	ValueDate <*ValDt*>	[0..1]	±		167

3.4.16.1 AccruedInterestIndicator <AcrdIntrstInd>

Presence: [0..1]

Definition: Indicates whether the net proceeds include interest accrued on the financial instrument.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

3.4.16.2 StampDutyIndicator <StmpDtyInd>

Presence: [0..1]

Definition: Indicates whether the settlement amount includes the stamp duty amount.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

3.4.16.3 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: C1 "ActiveCurrency", C14 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 580

Constraints

- **ActiveCurrency**

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

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.16.4 CreditDebitIndicator <CdtDbtInd>

Presence: [0..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: "CreditDebitCode" on page 592

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

3.4.16.5 OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>

Presence: [0..1]

Definition: Posting/settlement amount in its original currency when conversion from/into another currency has occurred.

Impacted by: C2 "ActiveOrHistoricCurrency", C15 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 581

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.16.6 ForeignExchangeDetails <FXDtls>

Presence: [0..1]

Definition: Information needed to process a currency exchange or conversion.

ForeignExchangeDetails <FXDtls> contains the following elements (see "ForeignExchangeTerms18" on page 382 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	UnitCurrency *<UnitCcy>*	[1..1]	CodeSet		382
	QuotedCurrency *<QtdCcy>*	[1..1]	CodeSet		382
	ExchangeRate *<XchgRate>*	[1..1]	Rate		382
	ConvertedAmount *<ConvtdAmt>*	[1..1]	Amount		382

3.4.16.7 ValueDate <ValDt>

Presence: [0..1]

Definition: Date and time at which the cash is at the disposal of the credit account owner, or ceases to be at the disposal of the debit account owner.

ValueDate <ValDt> contains one of the following elements (see "DateAndDateTime1Choice" on page 382 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		383
Or}	DateTime *<DtTm>*	[1..1]	DateTime		383

3.4.17 OtherAmounts <OthrAmts>

Presence: [0..*]

Definition: Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following **OtherAmounts16** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ChargesFees *<ChrgsFees>*	[0..1]	±		169
	CountryNationalFederalTax *<CtryNtlFdrlTax>*	[0..1]	±		169
	ExecutingBrokerAmount *<ExctgBrkrAmt>*	[0..1]	±		170
	IssueDiscountAllowance *<IsseDscntAllwnc>*	[0..1]	±		170
	PaymentLevyTax *<PmtLevyTax>*	[0..1]	±		170
	LocalTax *<LclTax>*	[0..1]	±		171
	LocalBrokerCommission *<LclBrkrComssn>*	[0..1]	±		171
	Margin *<Mrgn>*	[0..1]	±		171
	Other *<Othr>*	[0..1]	±		171
	RegulatoryAmount *<RgltryAmt>*	[0..1]	±		172
	SpecialConcession *<SpclCncssn>*	[0..1]	±		172
	StampDuty *<StmpDty>*	[0..1]	±		172
	StockExchangeTax *<StockXchgTax>*	[0..1]	±		173
	TransferTax *<TrfTax>*	[0..1]	±		173
	TransactionTax *<TxTax>*	[0..1]	±		173
	ValueAddedTax *<ValAddedTax>*	[0..1]	±		174
	WithholdingTax *<WhldgTax>*	[0..1]	±		174
	NetGainLoss *<NetGnLoss>*	[0..1]	±		174
	ConsumptionTax *<CsmptnTax>*	[0..1]	±		175
	MatchingConfirmationFee *<MtchgConfFee>*	[0..1]	±		175
	ConvertedAmount *<ConvtdAmt>*	[0..1]	±		175
	OriginalCurrencyAmount *<OrgnlCcyAmt>*	[0..1]	±		176
	BookValue *<BookVal>*	[0..1]	±		176
	AccruedCapitalisationAmount *<AcrdCptlstnAmt>*	[0..1]	±		176
	LocalTaxCountrySpecific1 *<LclTaxCtrySpcfc1>*	[0..1]	±		177
	LocalTaxCountrySpecific2 *<LclTaxCtrySpcfc2>*	[0..1]	±		177
	LocalTaxCountrySpecific3 *<LclTaxCtrySpcfc3>*	[0..1]	±		177
	LocalTaxCountrySpecific4 *<LclTaxCtrySpcfc4>*	[0..1]	±		178
	SharedBrokerageAmount *<ShrdBrkrgAmt>*	[0..1]	±		178
	MarketMemberFeeAmount *<MktMmbFeeAmt>*	[0..1]	±		178
	RemunerationAmountRequest *<RmnrtnAmtReq>*	[0..1]	Indicator		179

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	RemunerationAmount <*RmnrtnAmt*>	[0..1]	±		179
	BorrowingInterestAmount <*BrrwgIntrstAmt*>	[0..1]	±		179
	BorrowingFee <*BrrwgFee*>	[0..1]	±		180
	NetMarketValue <*NetMktVal*>	[0..1]	±		180
	RemainingFaceValue <*RmngFaceVal*>	[0..1]	±		180
	RemainingBookValue <*RmngBookVal*>	[0..1]	±		181
	ClearingBrokerCommission <*ClrBrkrComssn*>	[0..1]	±		181
	DifferenceInPrice <*DiffInPric*>	[0..1]	±		181
	OddLotFee <*OddLotFee*>	[0..1]	Indicator		182

3.4.17.1 ChargesFees <ChrgsFees>

Presence: [0..1]

Definition: Amount of money paid for the provision of financial services that cannot be categorised by another qualifier.

ChargesFees <ChrgsFees> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

3.4.17.2 CountryNationalFederalTax <CtryNtlFdrlTax>

Presence: [0..1]

Definition: Amount of country, national or federal tax charged by the jurisdiction in which the account servicer is located.

CountryNationalFederalTax <CtryNtlFdrlTax> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

3.4.17.3 ExecutingBrokerAmount <ExctgBrkrAmt>

Presence: [0..1]

Definition: Amount of money paid to an executing broker as a commission.

ExecutingBrokerAmount <ExctgBrkrAmt> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

3.4.17.4 IssueDiscountAllowance <IsseDscntAllwnc>

Presence: [0..1]

Definition: Amount of money defined as a discount on a new issue or on a tranche of an existing issue.

IssueDiscountAllowance <IsseDscntAllwnc> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

3.4.17.5 PaymentLevyTax <PmtLevyTax>

Presence: [0..1]

Definition: Amount of payment levy tax.

PaymentLevyTax <PmtLevyTax> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

3.4.17.6 LocalTax <LclTax>

Presence: [0..1]

Definition: Tax charged by the jurisdiction in which the financial instrument settles.

LocalTax <LclTax> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

3.4.17.7 LocalBrokerCommission <LclBrkrComssn>

Presence: [0..1]

Definition: Amount of commission paid to a local broker.

LocalBrokerCommission <LclBrkrComssn> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

3.4.17.8 Margin <Mrgn>

Presence: [0..1]

Definition: Amount of money deposited by the trading party in a margin account.

Margin <Mrgn> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

3.4.17.9 Other <Othr>

Presence: [0..1]

Definition: An amount that is not indicated by a known business denomination.

Other <Othr> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount		372
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount		372
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		372

3.4.17.10 RegulatoryAmount <RgltryAmt>

Presence: [0..1]

Definition: Amount of money charged by a regulatory authority, for example, Securities and Exchange fees.

RegulatoryAmount <RgltryAmt> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount		372
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount		372
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		372

3.4.17.11 SpecialConcession <SpclCncssn>

Presence: [0..1]

Definition: Amount of drawdown or other reduction from or in addition to the deal price.

SpecialConcession <SpclCncssn> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount		372
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount		372
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		372

3.4.17.12 StampDuty <StmpDty>

Presence: [0..1]

Definition: Amount of stamp duty.

StampDuty <StmpDty> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

3.4.17.13 StockExchangeTax <StockXchgTax>

Presence: [0..1]

Definition: Amount of stock exchange tax.

StockExchangeTax <StockXchgTax> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

3.4.17.14 TransferTax <TrfTax>

Presence: [0..1]

Definition: Amount of tax levied on a transfer of ownership of financial instrument.

TransferTax <TrfTax> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

3.4.17.15 TransactionTax <TxTax>

Presence: [0..1]

Definition: Amount of transaction tax.

TransactionTax <TxTax> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

3.4.17.16 ValueAddedTax <ValAddedTax>

Presence: [0..1]

Definition: Amount of value-added tax.

ValueAddedTax <ValAddedTax> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

3.4.17.17 WithholdingTax <WhldgTax>

Presence: [0..1]

Definition: Amount of money that will be withheld by a tax authority.

WithholdingTax <WhldgTax> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

3.4.17.18 NetGainLoss <NetGnLoss>

Presence: [0..1]

Definition: Amount representing the difference between the cost and the current price of a security. In the context of securities settlement, it is the amount paid or received when the instructions are netted or paired off.

NetGainLoss <NetGnLoss> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

3.4.17.19 ConsumptionTax <CsmptnTax>

Presence: [0..1]

Definition: A tax on spending on goods and services.

ConsumptionTax <CsmptnTax> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

3.4.17.20 MatchingConfirmationFee <MtchgConfFee>

Presence: [0..1]

Definition: Amount of money charged for matching and/or confirmation.

MatchingConfirmationFee <MtchgConfFee> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

3.4.17.21 ConvertedAmount <ConvtdAmt>

Presence: [0..1]

Definition: Amount following a foreign exchange conversion.

ConvertedAmount <ConvtdAmt> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

3.4.17.22 OriginalCurrencyAmount <OrgnlCcyAmt>

Presence: [0..1]

Definition: Posting/settlement amount in its original currency when conversion from/into another currency has occurred.

OriginalCurrencyAmount <OrgnlCcyAmt> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

3.4.17.23 BookValue <BookVal>

Presence: [0..1]

Definition: Cost of the securities. May be requested in some countries for tax purposes.

BookValue <BookVal> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

3.4.17.24 AccruedCapitalisationAmount <AcrdCptlstnAmt>

Presence: [0..1]

Definition: Amount of unpaid interest (on bonds which have defaulted and have subsequently restructured), which is capitalized and added to the original principal amount of the bond.

AccruedCapitalisationAmount <AcrdCptlstnAmt> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

3.4.17.25 LocalTaxCountrySpecific1 <LclTaxCtrySpcfc1>

Presence: [0..1]

Definition: Local tax as defined by the country in its market practice document.

LocalTaxCountrySpecific1 <LclTaxCtrySpcfc1> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

3.4.17.26 LocalTaxCountrySpecific2 <LclTaxCtrySpcfc2>

Presence: [0..1]

Definition: Local tax as defined by the country in its market practice document.

LocalTaxCountrySpecific2 <LclTaxCtrySpcfc2> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

3.4.17.27 LocalTaxCountrySpecific3 <LclTaxCtrySpcfc3>

Presence: [0..1]

Definition: Local tax as defined by the country in its market practice document.

LocalTaxCountrySpecific3 <LclTaxCtrySpcfc3> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

3.4.17.28 LocalTaxCountrySpecific4 <LclTaxCtrySpcfc4>

Presence: [0..1]

Definition: Local tax as defined by the country in its market practice document.

LocalTaxCountrySpecific4 <LclTaxCtrySpcfc4> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

3.4.17.29 SharedBrokerageAmount <ShrdBrkrgAmt>

Presence: [0..1]

Definition: Amount paid as result of transactions subject to shared brokerage commissions.

SharedBrokerageAmount <ShrdBrkrgAmt> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

3.4.17.30 MarketMemberFeeAmount <MktMmbFeeAmt>

Presence: [0..1]

Definition: Indicates the total fees related to the trade, with deduction of rebates (on brokerage, commission or differential) granted by the market member (fee amount with tax excluded).

MarketMemberFeeAmount <MktMmbFeeAmt> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount		372
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount		372
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		372

3.4.17.31 RemunerationAmountRequest <RmnrtnAmtReq>

Presence: [0..1]

Definition: Specifies that this information is available upon request.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

3.4.17.32 RemunerationAmount <RmnrtnAmt>

Presence: [0..1]

Definition: Specifies the source and amount of any other remuneration received or to be received by the broker in connection with the transaction.

RemunerationAmount <RmnrtnAmt> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount		372
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount		372
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		372

3.4.17.33 BorrowingInterestAmount <BrrwgIntrstAmt>

Presence: [0..1]

Definition: Amount to be paid by the lender to the borrower calculated based on the interest rate.

BorrowingInterestAmount <BrrwgIntrstAmt> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

3.4.17.34 BorrowingFee <BrrwgFee>

Presence: [0..1]

Definition: Amount to be paid by the Borrower to the Lender for the securities borrowed calculated based on the bond loan rate.

BorrowingFee <BrrwgFee> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

3.4.17.35 NetMarketValue <NetMktVal>

Presence: [0..1]

Definition: Net market value of the securities lent used to calculate the collateral amount.

NetMarketValue <NetMktVal> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

3.4.17.36 RemainingFaceValue <RmngFaceVal>

Presence: [0..1]

Definition: Remaining nominal value of a security.

RemainingFaceValue <RmngFaceVal> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount		372
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount		372
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		372

3.4.17.37 RemainingBookValue <RmngBookVal>

Presence: [0..1]

Definition: Remaining value at which an asset is carried on a balance sheet.

RemainingBookValue <RmngBookVal> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount		372
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount		372
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		372

3.4.17.38 ClearingBrokerCommission <ClrBrkrComssn>

Presence: [0..1]

Definition: Amount of commission paid to a clearing broker.

ClearingBrokerCommission <ClrBrkrComssn> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount		372
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount		372
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		372

3.4.17.39 DifferenceInPrice <DiffInPric>

Presence: [0..1]

Definition: Difference between the deal price and another reference price.

DifferenceInPrice <DiffInPric> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount		372
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount		372
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		372

3.4.17.40 OddLotFee <OddLotFee>

Presence: [0..1]

Definition: Specifies that the odd-lot differential or equivalent fee has been paid by such customer in connection with the execution of an order for an odd-lot number of shares or units (or principal amount) of a security and the fact that the amount of any such differential or fee will be furnished upon oral or written request.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

3.4.18 OtherPrices <OthrPrics>

Presence: [0..*]

Definition: Other prices than the deal price.

OtherPrices <OthrPrics> contains the following **OtherPrices2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Maximum <*Max*>	[0..1]	±		183
	Transaction <*Tx*>	[0..1]	±		184
	MarketBrokerCommission <*MktBrkrComssn*>	[0..1]	±		184
	MarkedUp <*MrkdUp*>	[0..1]	±		184
	MarkedDown <*MrkdDwn*>	[0..1]	±		184
	NetDisclosed <*NetDscld*>	[0..1]	±		185
	NetUndisclosed <*NetUdscld*>	[0..1]	±		185
	NotionalGross <*NtnlGrss*>	[0..1]	±		185
	BenchmarkWeightedAverage <*BchmkWghtdAvrg*>	[0..1]	±		185
	AllMarketsWeightedAverage <*AllMktsWghtdAvrg*>	[0..1]	±		186
	Benchmark <*Bchmk*>	[0..1]	±		186
	OtherPrice <*OthrPric*>	[0..1]	±		186
	IndexPrice <*IndxPric*>	[0..1]	±		186
	ReportedPrice <*RptdPric*>	[0..1]	±		187
	ReferencePrice <*RefPric*>	[0..1]			187
	Value <*Val*>	[1..1]	±		187
	QuotationDate <*QtnDt*>	[0..1]	±		188
	PriceCalculationPeriod <*PricClctnPrd*>	[0..1]	±		188
	SourceOfPrice <*SrcOfPric*>	[0..1]		C25, C33, C44	188
	Identification <*Id*>	[0..1]	±		189
	Type <*Tp*>	[0..1]			189
{Or	**Code** <*Cd*>	[1..1]	CodeSet		190
Or}	**Proprietary** <*Prtry*>	[1..1]	±		190

3.4.18.1 Maximum <Max>

Presence: [0..1]

Definition: Specifies the maximum price.

Maximum <Max> contains the following elements (see "Price4" on page 523 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[1..1]	±		523
	Type <*Tp*>	[0..1]	CodeSet		523

3.4.18.2 Transaction <Tx>

Presence: [0..1]

Definition: Specifies the transaction price.

Transaction <Tx> contains the following elements (see "Price4" on page 523 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[1..1]	±		523
	Type <*Tp*>	[0..1]	CodeSet		523

3.4.18.3 MarketBrokerCommission <MktBrkrComssn>

Presence: [0..1]

Definition: Market price including or excluding the broker's commission.

MarketBrokerCommission <MktBrkrComssn> contains the following elements (see "Price4" on page 523 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[1..1]	±		523
	Type <*Tp*>	[0..1]	CodeSet		523

3.4.18.4 MarkedUp <MrkdUp>

Presence: [0..1]

Definition: In case of an order to buy, the price that the broker paid on the market plus the broker's commission.

MarkedUp <MrkdUp> contains the following elements (see "Price4" on page 523 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[1..1]	±		523
	Type <*Tp*>	[0..1]	CodeSet		523

3.4.18.5 MarkedDown <MrkdDwn>

Presence: [0..1]

Definition: In case of an order to sell, the price the broker receives in the market minus the broker's commission.

MarkedDown <MrkdDwn> contains the following elements (see "Price4" on page 523 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[1..1]	±		523
	Type <*Tp*>	[0..1]	CodeSet		523

3.4.18.6 NetDisclosed <NetDscld>

Presence: [0..1]

Definition: Price is net to the disclosed client.

NetDisclosed <NetDscld> contains the following elements (see "Price4" on page 523 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[1..1]	±		523
	Type <*Tp*>	[0..1]	CodeSet		523

3.4.18.7 NetUndisclosed <NetUdscld>

Presence: [0..1]

Definition: Price is net to the client undisclosed (used in the UK market).

NetUndisclosed <NetUdscld> contains the following elements (see "Price4" on page 523 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[1..1]	±		523
	Type <*Tp*>	[0..1]	CodeSet		523

3.4.18.8 NotionalGross <NtnlGrss>

Presence: [0..1]

Definition: Price is notional gross (used in the UK market).

NotionalGross <NtnlGrss> contains the following elements (see "Price4" on page 523 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[1..1]	±		523
	Type <*Tp*>	[0..1]	CodeSet		523

3.4.18.9 BenchmarkWeightedAverage <BchmkWghtdAvrg>

Presence: [0..1]

Definition: Price is weighted average price of the benchmark prices at the time of each partial fill.

BenchmarkWeightedAverage <BchmkWghtdAvrg> contains the following elements (see "Price4" on page 523 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value *<Val>*	[1..1]	±		523
	Type *<Tp>*	[0..1]	CodeSet		523

3.4.18.10 AllMarketsWeightedAverage <AllMktsWghtdAvrg>

Presence: [0..1]

Definition: Price is weighted average price of all market executions during the completion of the order.

AllMarketsWeightedAverage <AllMktsWghtdAvrg> contains the following elements (see "Price4" on page 523 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value *<Val>*	[1..1]	±		523
	Type *<Tp>*	[0..1]	CodeSet		523

3.4.18.11 Benchmark <Bchmk>

Presence: [0..1]

Definition: Price is a benchmark price relating to the current partial fills (eg, last trade tick from market).

Benchmark <Bchmk> contains the following elements (see "Price4" on page 523 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value *<Val>*	[1..1]	±		523
	Type *<Tp>*	[0..1]	CodeSet		523

3.4.18.12 OtherPrice <OthrPric>

Presence: [0..1]

Definition: Type of price that is not defined explicitly.

OtherPrice <OthrPric> contains the following elements (see "Price4" on page 523 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value *<Val>*	[1..1]	±		523
	Type *<Tp>*	[0..1]	CodeSet		523

3.4.18.13 IndexPrice <IndxPric>

Presence: [0..1]

Definition: Price of securities representing a particular market or a portion of it.

IndexPrice <IndxPric> contains the following elements (see "Price4" on page 523 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[1..1]	±		523
	Type <*Tp*>	[0..1]	CodeSet		523

3.4.18.14 ReportedPrice <RptdPric>

Presence: [0..1]

Definition: Price used to differentiate from price on a confirmation of a marked up or marked down principal trade.

ReportedPrice <RptdPric> contains the following elements (see "Price4" on page 523 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[1..1]	±		523
	Type <*Tp*>	[0..1]	CodeSet		523

3.4.18.15 ReferencePrice <RefPric>

Presence: [0..1]

Definition: Price of reference of the concerned financial instrument.

ReferencePrice <RefPric> contains the following **PriceInformation11** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[1..1]	±		187
	QuotationDate <*QtnDt*>	[0..1]	±		188
	PriceCalculationPeriod <*PricClctnPrd*>	[0..1]	±		188
	SourceOfPrice <*SrcOfPric*>	[0..1]		C25, C33, C44	188
	Identification <*Id*>	[0..1]	±		189
	Type <*Tp*>	[0..1]			189
{Or	**Code** <*Cd*>	[1..1]	CodeSet		190
Or}	**Proprietary** <*Prtry*>	[1..1]	±		190

3.4.18.15.1 Value <Val>

Presence: [1..1]

Definition: Value of the price, for instance, as a currency and value.

Value <Val> contains the following elements (see "Price4" on page 523 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value *<Val>*	[1..1]	±		523
	Type *<Tp>*	[0..1]	CodeSet		523

3.4.18.15.2 QuotationDate <QtnDt>

Presence: [0..1]

Definition: Date on which the price is obtained. With an investment fund, this is as stated in the prospectus.

QuotationDate <QtnDt> contains one of the following elements (see "DateAndDateTime1Choice" on page 382 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		383
Or}	DateTime *<DtTm>*	[1..1]	DateTime		383

3.4.18.15.3 PriceCalculationPeriod <PricClctnPrd>

Presence: [0..1]

Definition: Period during which the price of a security is determined (For outturn securities).

PriceCalculationPeriod <PricClctnPrd> contains one of the following elements (see "DateTimePeriodChoice" on page 386 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	FromDateTime *<FrDtTm>*	[1..1]	DateTime		387
Or	ToDateTime *<ToDtTm>*	[1..1]	DateTime		387
Or}	DateTimeRange *<DtTmRg>*	[1..1]	±		387

3.4.18.15.4 SourceOfPrice <SrcOfPric>

Presence: [0..1]

Definition: Place from which the price was obtained.

Impacted by: C25 "IdentificationPresenceRule", C33 "MarketTypeAndIdentificationRule", C44 "PlaceOfTradeRule"

SourceOfPrice <SrcOfPric> contains the following **MarketIdentification79** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	±		189
	Type <*Tp*>	[0..1]			189
{Or	**Code** <*Cd*>	[1..1]	CodeSet		190
Or}	**Proprietary** <*Prtry*>	[1..1]	±		190

Constraints

- **IdentificationPresenceRule**

  If Type/Code is not Various (VARI) OR Over The Counter (OTCO) then Identification must be present.

- **MarketTypeAndIdentificationRule**

  If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

  If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

- **PlaceOfTradeRule**

  If the trade was executed on multiple places of trade and the place of trade field is used, code VARI must be used.

3.4.18.15.4.1 Identification <Id>

Presence: [0..1]

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

Identification <Id> contains one of the following elements (see "MarketIdentification3Choice" on page 398 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <*MktIdrCd*>	[1..1]	IdentifierSet		398
Or}	Description <*Desc*>	[1..1]	Text		398

3.4.18.15.4.2 Type <Tp>

Presence: [0..1]

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

Type <Tp> contains one of the following **MarketType11Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		190
Or}	**Proprietary** <*Prtry*>	[1..1]	±		190

3.4.18.15.4.2.1 Code <Cd>

Presence: [1..1]

Definition: Market type expressed as an ISO 20022 code.

Datatype: "MarketType6Code" on page 605

CodeName	Name	Definition
OTCO	OverTheCounter	The place is over the counter.
VARI	Various	Various places.
EXCH	StockExchange	The place is a stock exchange.

3.4.18.15.4.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Market type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		395
	Issuer <*Issr*>	[1..1]	Text		396
	SchemeName <*SchmeNm*>	[0..1]	Text		396

3.4.19 OtherBusinessParties <OthrBizPties>

Presence: [0..1]

Definition: Other business parties relevant to the transaction.

Impacted by: C28 "InvestorUsageRule", C46 "QualifiedForeignIntermediaryRule"

OtherBusinessParties <OthrBizPties> contains the following **OtherParties18** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Investor <*Invstr*>	[0..*]	±	C27	191
	StockExchange <*StockXchg*>	[0..1]	±		191
	TradeRegulator <*TradRgltr*>	[0..1]	±		192
	TripartyAgent <*TrptyAgt*>	[0..1]	±		193
	QualifiedForeignIntermediary <*QlfdFrgnIntrmy*>	[0..1]	±		193

Constraints

- **InvestorUsageRule**

  When investor is used with a country code, the country code specifies the nationality of the investor, for the settlement of certain securities (i.e. airlines, defence manufacturers) under the EU legislation.

- **QualifiedForeignIntermediaryRule**

  If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

3.4.19.1 Investor <Invstr>

Presence: [0..*]

Definition: Party that identifies the underlying investor.

Impacted by: C27 "IdentificationUsageRule"

Investor <Invstr> contains the following elements (see "PartyIdentificationAndAccount79" on page 478 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	±		478
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	Text		479
	CashAccount <*CshAcct*>	[0..1]	±		479
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		479
	CountryOfResidence <*CtryOfRes*>	[0..1]	CodeSet		480
	AdditionalInformation <*AddtlInf*>	[0..1]	±		480
	AlternateIdentification <*AltrnId*>	[0..1]			480
	IdentificationType <*IdTp*>	[1..1]			480
{Or	Code <*Cd*>	[1..1]	CodeSet		481
Or}	Proprietary <*Prtry*>	[1..1]	±		481
	Country <*Ctry*>	[1..1]	CodeSet		481
	AlternateIdentification <*AltrnId*>	[1..1]	Text		481

Constraints

- **IdentificationUsageRule**

  The presence of Identification and/or CountryOfResidence is mandatory.

3.4.19.2 StockExchange <StockXchg>

Presence: [0..1]

Definition: Party that identifies the stock exchange.

StockExchange <StockXchg> contains the following elements (see "PartyIdentificationAndAccount87" on page 466 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]			467
{Or	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet		467
Or	ProprietaryIdentification *<PrtryId>*	[1..1]	±		467
Or}	NameAndAddress *<NmAndAdr>*	[1..1]	±		468
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		468
	AdditionalInformation *<AddtlInf>*	[0..1]	±		468
	AlternateIdentification *<AltrnId>*	[0..1]			468
	TypeOfIdentification *<TpOfId>*	[1..1]			469
{Or	Code *<Cd>*	[1..1]	CodeSet		469
Or}	Proprietary *<Prtry>*	[1..1]	±		469
	Country *<Ctry>*	[1..1]	CodeSet		470
	AlternateIdentification *<AltrnId>*	[1..1]	Text		470

3.4.19.3 TradeRegulator <TradRgltr>

Presence: [0..1]

Definition: Party that identifies the trade regulator.

TradeRegulator <TradRgltr> contains the following elements (see "PartyIdentificationAndAccount87" on page 466 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]			467
{Or	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet		467
Or	ProprietaryIdentification *<PrtryId>*	[1..1]	±		467
Or}	NameAndAddress *<NmAndAdr>*	[1..1]	±		468
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		468
	AdditionalInformation *<AddtlInf>*	[0..1]	±		468
	AlternateIdentification *<AltrnId>*	[0..1]			468
	TypeOfIdentification *<TpOfId>*	[1..1]			469
{Or	Code *<Cd>*	[1..1]	CodeSet		469
Or}	Proprietary *<Prtry>*	[1..1]	±		469
	Country *<Ctry>*	[1..1]	CodeSet		470
	AlternateIdentification *<AltrnId>*	[1..1]	Text		470

3.4.19.4 TripartyAgent <TrptyAgt>

Presence: [0..1]

Definition: Party that handles tri-party transactions.

TripartyAgent <TrptyAgt> contains the following elements (see "PartyIdentificationAndAccount83" on page 470 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]			471
{Or	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet		471
Or	ProprietaryIdentification <*PrtryId*>	[1..1]	±		471
Or}	NameAndAddress <*NmAndAdr*>	[1..1]	±		471
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	Text		471
	CashAccount <*CshAcct*>	[0..1]	±		472
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		472
	AdditionalInformation <*AddtlInf*>	[0..1]	±		472
	AlternateIdentification <*AltrnId*>	[0..1]			472
	TypeOfIdentification <*TpOfId*>	[1..1]			473
{Or	Code <*Cd*>	[1..1]	CodeSet		473
Or}	Proprietary <*Prtry*>	[1..1]	±		473
	Country <*Ctry*>	[1..1]	CodeSet		474
	AlternateIdentification <*AltrnId*>	[1..1]	Text		474

3.4.19.5 QualifiedForeignIntermediary <QlfdFrgnIntrmy>

Presence: [0..1]

Definition: Foreign Financial Institution which has been authorised by local authorities to act as account management institution in the country.

QualifiedForeignIntermediary <QlfdFrgnIntrmy> contains the following elements (see "PartyIdentificationAndAccount77" on page 486 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		487
	AlternateIdentification *<AltrnId>*	[0..1]			487
	IdentificationType *<IdTp>*	[1..1]			488
{Or	Code *<Cd>*	[1..1]	CodeSet		488
Or}	Proprietary *<Prtry>*	[1..1]	±		488
	Country *<Ctry>*	[1..1]	CodeSet		489
	AlternateIdentification *<AltrnId>*	[1..1]	Text		489
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	Text		489
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		489
	AdditionalInformation *<AddtlInf>*	[0..1]	±		489

3.4.20 TwoLegTransactionDetails <TwoLegTxDtls>

Presence: [0..1]

Definition: Identifies a transaction that the trading parties are agreeing to repurchase, sell back or return the same or similar securities at a later time.

The two leg transaction details defines the closing leg conditions of a two leg transaction. It is also used to define the anticipated closing leg conditions at the time of opening the closed-end transaction.

TwoLegTransactionDetails <TwoLegTxDtls> contains the following **TwoLegTransactionDetails1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TradeDate *<TradDt>*	[0..1]	±		198
	OpeningLegIdentification *<OpngLegId>*	[0..1]	Text		199
	ClosingLegIdentification *<ClsgLegId>*	[0..1]	Text		199
	GrossTradeAmount *<GrssTradAmt>*	[0..1]	±		199
	OtherAmounts *<OthrAmts>*	[0..*]			199
	ChargesFees *<ChrgsFees>*	[0..1]	±		201
	CountryNationalFederalTax *<CtryNtlFdrlTax>*	[0..1]	±		201
	ExecutingBrokerAmount *<ExctgBrkrAmt>*	[0..1]	±		202
	IssueDiscountAllowance *<IsseDscntAllwnc>*	[0..1]	±		202
	PaymentLevyTax *<PmtLevyTax>*	[0..1]	±		202
	LocalTax *<LclTax>*	[0..1]	±		203
	LocalBrokerCommission *<LclBrkrComssn>*	[0..1]	±		203
	Margin *<Mrgn>*	[0..1]	±		203
	Other *<Othr>*	[0..1]	±		203
	RegulatoryAmount *<RgltryAmt>*	[0..1]	±		204
	SpecialConcession *<SpclCncssn>*	[0..1]	±		204
	StampDuty *<StmpDty>*	[0..1]	±		204
	StockExchangeTax *<StockXchgTax>*	[0..1]	±		205
	TransferTax *<TrfTax>*	[0..1]	±		205
	TransactionTax *<TxTax>*	[0..1]	±		205
	ValueAddedTax *<ValAddedTax>*	[0..1]	±		206
	WithholdingTax *<WhldgTax>*	[0..1]	±		206
	NetGainLoss *<NetGnLoss>*	[0..1]	±		206
	ConsumptionTax *<CsmptnTax>*	[0..1]	±		207
	MatchingConfirmationFee *<MtchgConfFee>*	[0..1]	±		207
	ConvertedAmount *<ConvtdAmt>*	[0..1]	±		207
	OriginalCurrencyAmount *<OrgnlCcyAmt>*	[0..1]	±		208
	BookValue *<BookVal>*	[0..1]	±		208
	AccruedCapitalisationAmount *<AcrdCptlstnAmt>*	[0..1]	±		208
	LocalTaxCountrySpecific1 *<LclTaxCtrySpcfc1>*	[0..1]	±		209

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LocalTaxCountrySpecific2 *<LclTaxCtrySpcfc2>*	[0..1]	±		209
	LocalTaxCountrySpecific3 *<LclTaxCtrySpcfc3>*	[0..1]	±		209
	LocalTaxCountrySpecific4 *<LclTaxCtrySpcfc4>*	[0..1]	±		210
	SharedBrokerageAmount *<ShrdBrkrgAmt>*	[0..1]	±		210
	MarketMemberFeeAmount *<MktMmbFeeAmt>*	[0..1]	±		210
	RemunerationAmountRequest *<RmnrtnAmtReq>*	[0..1]	Indicator		211
	RemunerationAmount *<RmnrtnAmt>*	[0..1]	±		211
	BorrowingInterestAmount *<BrrwgIntrstAmt>*	[0..1]	±		211
	BorrowingFee *<BrrwgFee>*	[0..1]	±		212
	NetMarketValue *<NetMktVal>*	[0..1]	±		212
	RemainingFaceValue *<RmngFaceVal>*	[0..1]	±		212
	RemainingBookValue *<RmngBookVal>*	[0..1]	±		213
	ClearingBrokerCommission *<ClrBrkrComssn>*	[0..1]	±		213
	DifferenceInPrice *<DiffInPric>*	[0..1]	±		213
	OddLotFee *<OddLotFee>*	[0..1]	Indicator		214
	SecondLegNarrative *<ScndLegNrrtv>*	[0..1]	Text		214
	EndPrice *<EndPric>*	[0..1]	±		214
	ClosingDate *<ClsgDt>*	[0..1]	±		214
	ClosingSettlementAmount *<ClsgSttlmAmt>*	[0..1]	±		215
	ProcessingDate *<PrcgDt>*	[0..1]	±		215
	TwoLegTransactionType *<TwoLegTxTp>*	[0..1]			215
{Or	**FutureOrOptionDetails** *<FutrOrOptnDtls>*	[1..1]			218
	FutureAndOptionContractType *<FutrAndOptnCtrctTp>*	[0..1]	CodeSet		219
	LastDeliveryDate *<LastDlvryDt>*	[0..1]	DateTime		219
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]	CodeSet		219
	FutureDate *<FutrDt>*	[0..1]	DateTime		221
	MinimumSize *<MinSz>*	[0..1]	Amount	C1, C14	221
	AnnouncementDate *<AnncmntDt>*	[0..1]	DateTime		221
	Appearance *<Apprnc>*	[0..1]	CodeSet		221
	StrippableIndicator *<StrpblInd>*	[0..1]	Indicator		222
	PositionLimit *<PosLmt>*	[0..1]	Quantity		222

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NearTermPositionLimit *<NearTermPosLmt>*	[0..1]	Quantity		222
	MinimumTradingPricingIncrement *<MinTradgPricgIncrmt>*	[0..1]	Quantity		222
	Purpose *<Purp>*	[0..1]	Text		222
	ContractSettlementMonth *<CtrctSttlmMnth>*	[0..1]	YearMonth		222
	FirstDealingDate *<FrstDealgDt>*	[0..1]	±		222
	Ratio *<Ratio>*	[0..*]	±		223
	Rating *<Ratg>*	[0..*]	±		223
	IssuePrice *<IssePric>*	[0..1]	±		223
	OptionRights *<OptnRghts>*	[0..1]	±		223
	LastTransaction *<LastTx>*	[0..1]	Indicator		224
	SpreadTransaction *<SprdTx>*	[0..1]	Indicator		224
Or}	**SecuritiesFinancingDetails** *<SctiesFincgDtls>*	[1..1]			224
	RateChangeDate *<RateChngDt>*	[0..1]	DateTime		226
	RateType *<RateTp>*	[0..1]	±		226
	Revaluation *<Rvaltn>*	[0..1]	±		226
	LegalFramework *<LglFrmwk>*	[0..1]	CodeSet		227
	InterestComputationMethod *<IntrstCmptnMtd>*	[0..1]	±		227
	VariableRateSupport *<VarblRateSpprt>*	[0..1]	±		227
	RepurchaseRate *<RpRate>*	[0..1]	±	C50	227
	StockLoanMargin *<StockLnMrgn>*	[0..1]	±	C50	228
	SecuritiesHaircut *<SctiesHrcut>*	[0..1]	±	C50	228
	PricingRate *<PricgRate>*	[0..1]	±		229
	SpreadRate *<SprdRate>*	[0..1]	±		229
	CallableTradeIndicator *<CllblTradInd>*	[0..1]	Indicator		229
	TransactionCallDelay *<TxCallDely>*	[0..1]	Text		229
	AccruedInterestAmount *<AcrdIntrstAmt>*	[0..1]	±		229
	AccruedInterestPercentage *<AcrdIntrstPctg>*	[0..1]	Rate		230
	ForfeitAmount *<FrftAmt>*	[0..1]	±		230
	PremiumAmount *<PrmAmt>*	[0..1]	±		230
	ClosingAmountPerPiecesOfCollateral *<ClsgAmtPerPcsOfColl>*	[0..1]	±		230

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TotalNumberOfCollateralInstructions <*TtlNbOfCollInstrs*>	[0..1]	Text		231
	FinancingAgreement <*FincgAgrmt*>	[0..1]	±		231
	LendingTransactionMethod <*LndgTxMtd*>	[0..1]	±		231
	LendingWithCollateral <*LndgWthColl*>	[0..1]	Indicator		231
	BorrowingReason <*BrrwgRsn*>	[0..1]	±		232
	CollateralType <*CollTp*>	[0..1]	±		232
	ContractTermsModificationChanged <*CtrctTermsModChngd*>	[0..1]	Indicator		232
	InterestRate <*IntrstRate*>	[0..1]	±	C50	232
	BorrowingRate <*BrrwgRate*>	[0..1]	±	C50	233
	StandardCollateralRatio <*StdCollRatio*>	[0..1]	±	C50	233
	DividendRatio <*DvddRatio*>	[0..1]	±	C50	234
	NumberOfDaysLendingBorrowing <*NbOfDaysLndgBrrwg*>	[0..1]	±		234
	StandardCollateralAmount <*StdCollAmt*>	[0..1]	±		234
	AccruedInterestTax <*AcrdIntrstTax*>	[0..1]	Indicator		234
	EndNumberOfDaysAccrued <*EndNbOfDaysAcrd*>	[0..1]	Quantity	C35	235
	EndFactor <*EndFctr*>	[0..1]	Rate		235
	SecuritiesLendingType <*SctiesLndgTp*>	[0..1]	±		235
	Reversible <*Rvsbl*>	[0..1]	±		235
	MinimumDateForCallBack <*MinDtForCallBck*>	[0..1]	Date		236
	RollOver <*RollOver*>	[0..1]	Indicator		236
	PeriodicPayment <*PrdcPmt*>	[0..1]	Indicator		236
	ExCoupon <*ExCpn*>	[0..1]	Indicator		236

3.4.20.1 TradeDate <TradDt>

Presence: [0..1]

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

TradeDate <TradDt> contains one of the following elements (see "TradeDate1Choice" on page 384 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	±		384
Or}	DateCode <*DtCd*>	[1..1]	±		384

3.4.20.2 OpeningLegIdentification <OpngLegId>

Presence: [0..1]

Definition: Unambiguous identification of the reference assigned in the first leg of the transaction.

Datatype: "Max35Text" on page 638

3.4.20.3 ClosingLegIdentification <ClsgLegId>

Presence: [0..1]

Definition: Unambiguous identification of the second leg of the transaction as known by the account owner (or the instructing party acting on its behalf).

Datatype: "Max35Text" on page 638

3.4.20.4 GrossTradeAmount <GrssTradAmt>

Presence: [0..1]

Definition: Principal amount of a trade (price multiplied by quantity).

GrossTradeAmount <GrssTradAmt> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

3.4.20.5 OtherAmounts <OthrAmts>

Presence: [0..*]

Definition: Identifies other amounts pertaining to the transaction.

OtherAmounts <OthrAmts> contains the following **OtherAmounts16** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ChargesFees <*ChrgsFees*>	[0..1]	±		201
	CountryNationalFederalTax <*CtryNtlFdrlTax*>	[0..1]	±		201
	ExecutingBrokerAmount <*ExctgBrkrAmt*>	[0..1]	±		202
	IssueDiscountAllowance <*IsseDscntAllwnc*>	[0..1]	±		202
	PaymentLevyTax <*PmtLevyTax*>	[0..1]	±		202
	LocalTax <*LclTax*>	[0..1]	±		203
	LocalBrokerCommission <*LclBrkrComssn*>	[0..1]	±		203
	Margin <*Mrgn*>	[0..1]	±		203
	Other <*Othr*>	[0..1]	±		203
	RegulatoryAmount <*RgltryAmt*>	[0..1]	±		204
	SpecialConcession <*SpclCncssn*>	[0..1]	±		204
	StampDuty <*StmpDty*>	[0..1]	±		204
	StockExchangeTax <*StockXchgTax*>	[0..1]	±		205
	TransferTax <*TrfTax*>	[0..1]	±		205
	TransactionTax <*TxTax*>	[0..1]	±		205
	ValueAddedTax <*ValAddedTax*>	[0..1]	±		206
	WithholdingTax <*WhldgTax*>	[0..1]	±		206
	NetGainLoss <*NetGnLoss*>	[0..1]	±		206
	ConsumptionTax <*CsmptnTax*>	[0..1]	±		207
	MatchingConfirmationFee <*MtchgConfFee*>	[0..1]	±		207
	ConvertedAmount <*ConvtdAmt*>	[0..1]	±		207
	OriginalCurrencyAmount <*OrgnlCcyAmt*>	[0..1]	±		208
	BookValue <*BookVal*>	[0..1]	±		208
	AccruedCapitalisationAmount <*AcrdCptlstnAmt*>	[0..1]	±		208
	LocalTaxCountrySpecific1 <*LclTaxCtrySpcfc1*>	[0..1]	±		209
	LocalTaxCountrySpecific2 <*LclTaxCtrySpcfc2*>	[0..1]	±		209
	LocalTaxCountrySpecific3 <*LclTaxCtrySpcfc3*>	[0..1]	±		209
	LocalTaxCountrySpecific4 <*LclTaxCtrySpcfc4*>	[0..1]	±		210
	SharedBrokerageAmount <*ShrdBrkrgAmt*>	[0..1]	±		210
	MarketMemberFeeAmount <*MktMmbFeeAmt*>	[0..1]	±		210
	RemunerationAmountRequest <*RmnrtnAmtReq*>	[0..1]	Indicator		211

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	RemunerationAmount <*RmnrtnAmt*>	[0..1]	±		211
	BorrowingInterestAmount <*BrrwgIntrstAmt*>	[0..1]	±		211
	BorrowingFee <*BrrwgFee*>	[0..1]	±		212
	NetMarketValue <*NetMktVal*>	[0..1]	±		212
	RemainingFaceValue <*RmngFaceVal*>	[0..1]	±		212
	RemainingBookValue <*RmngBookVal*>	[0..1]	±		213
	ClearingBrokerCommission <*ClrBrkrComssn*>	[0..1]	±		213
	DifferenceInPrice <*DiffInPric*>	[0..1]	±		213
	OddLotFee <*OddLotFee*>	[0..1]	Indicator		214

3.4.20.5.1 ChargesFees <ChrgsFees>

Presence: [0..1]

Definition: Amount of money paid for the provision of financial services that cannot be categorised by another qualifier.

ChargesFees <ChrgsFees> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

3.4.20.5.2 CountryNationalFederalTax <CtryNtlFdrlTax>

Presence: [0..1]

Definition: Amount of country, national or federal tax charged by the jurisdiction in which the account servicer is located.

CountryNationalFederalTax <CtryNtlFdrlTax> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

3.4.20.5.3 ExecutingBrokerAmount <ExctgBrkrAmt>

Presence: [0..1]

Definition: Amount of money paid to an executing broker as a commission.

ExecutingBrokerAmount <ExctgBrkrAmt> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

3.4.20.5.4 IssueDiscountAllowance <IsseDscntAllwnc>

Presence: [0..1]

Definition: Amount of money defined as a discount on a new issue or on a tranche of an existing issue.

IssueDiscountAllowance <IsseDscntAllwnc> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

3.4.20.5.5 PaymentLevyTax <PmtLevyTax>

Presence: [0..1]

Definition: Amount of payment levy tax.

PaymentLevyTax <PmtLevyTax> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

3.4.20.5.6 LocalTax <LclTax>

Presence: [0..1]

Definition: Tax charged by the jurisdiction in which the financial instrument settles.

LocalTax <LclTax> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

3.4.20.5.7 LocalBrokerCommission <LclBrkrComssn>

Presence: [0..1]

Definition: Amount of commission paid to a local broker.

LocalBrokerCommission <LclBrkrComssn> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

3.4.20.5.8 Margin <Mrgn>

Presence: [0..1]

Definition: Amount of money deposited by the trading party in a margin account.

Margin <Mrgn> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

3.4.20.5.9 Other <Othr>

Presence: [0..1]

Definition: An amount that is not indicated by a known business denomination.

Other <Othr> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

3.4.20.5.10 RegulatoryAmount <RgltryAmt>

Presence: [0..1]

Definition: Amount of money charged by a regulatory authority, for example, Securities and Exchange fees.

RegulatoryAmount <RgltryAmt> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

3.4.20.5.11 SpecialConcession <SpclCncssn>

Presence: [0..1]

Definition: Amount of drawdown or other reduction from or in addition to the deal price.

SpecialConcession <SpclCncssn> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

3.4.20.5.12 StampDuty <StmpDty>

Presence: [0..1]

Definition: Amount of stamp duty.

StampDuty <StmpDty> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

3.4.20.5.13 StockExchangeTax <StockXchgTax>

Presence: [0..1]

Definition: Amount of stock exchange tax.

StockExchangeTax <StockXchgTax> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

3.4.20.5.14 TransferTax <TrfTax>

Presence: [0..1]

Definition: Amount of tax levied on a transfer of ownership of financial instrument.

TransferTax <TrfTax> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

3.4.20.5.15 TransactionTax <TxTax>

Presence: [0..1]

Definition: Amount of transaction tax.

TransactionTax <TxTax> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

3.4.20.5.16 ValueAddedTax <ValAddedTax>

Presence: [0..1]

Definition: Amount of value-added tax.

ValueAddedTax <ValAddedTax> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

3.4.20.5.17 WithholdingTax <WhldgTax>

Presence: [0..1]

Definition: Amount of money that will be withheld by a tax authority.

WithholdingTax <WhldgTax> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

3.4.20.5.18 NetGainLoss <NetGnLoss>

Presence: [0..1]

Definition: Amount representing the difference between the cost and the current price of a security. In the context of securities settlement, it is the amount paid or received when the instructions are netted or paired off.

NetGainLoss <NetGnLoss> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount		372
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount		372
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		372

3.4.20.5.19 ConsumptionTax <CsmptnTax>

Presence: [0..1]

Definition: A tax on spending on goods and services.

ConsumptionTax <CsmptnTax> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount		372
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount		372
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		372

3.4.20.5.20 MatchingConfirmationFee <MtchgConfFee>

Presence: [0..1]

Definition: Amount of money charged for matching and/or confirmation.

MatchingConfirmationFee <MtchgConfFee> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount		372
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount		372
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		372

3.4.20.5.21 ConvertedAmount <ConvtdAmt>

Presence: [0..1]

Definition: Amount following a foreign exchange conversion.

ConvertedAmount <ConvtdAmt> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

3.4.20.5.22 OriginalCurrencyAmount <OrgnlCcyAmt>

Presence: [0..1]

Definition: Posting/settlement amount in its original currency when conversion from/into another currency has occurred.

OriginalCurrencyAmount <OrgnlCcyAmt> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

3.4.20.5.23 BookValue <BookVal>

Presence: [0..1]

Definition: Cost of the securities. May be requested in some countries for tax purposes.

BookValue <BookVal> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

3.4.20.5.24 AccruedCapitalisationAmount <AcrdCptlstnAmt>

Presence: [0..1]

Definition: Amount of unpaid interest (on bonds which have defaulted and have subsequently restructured), which is capitalized and added to the original principal amount of the bond.

AccruedCapitalisationAmount <AcrdCptlstnAmt> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

3.4.20.5.25 LocalTaxCountrySpecific1 <LclTaxCtrySpcfc1>

Presence: [0..1]

Definition: Local tax as defined by the country in its market practice document.

LocalTaxCountrySpecific1 <LclTaxCtrySpcfc1> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

3.4.20.5.26 LocalTaxCountrySpecific2 <LclTaxCtrySpcfc2>

Presence: [0..1]

Definition: Local tax as defined by the country in its market practice document.

LocalTaxCountrySpecific2 <LclTaxCtrySpcfc2> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

3.4.20.5.27 LocalTaxCountrySpecific3 <LclTaxCtrySpcfc3>

Presence: [0..1]

Definition: Local tax as defined by the country in its market practice document.

LocalTaxCountrySpecific3 <LclTaxCtrySpcfc3> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

3.4.20.5.28 LocalTaxCountrySpecific4 <LclTaxCtrySpcfc4>

Presence: [0..1]

Definition: Local tax as defined by the country in its market practice document.

LocalTaxCountrySpecific4 <LclTaxCtrySpcfc4> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

3.4.20.5.29 SharedBrokerageAmount <ShrdBrkrgAmt>

Presence: [0..1]

Definition: Amount paid as result of transactions subject to shared brokerage commissions.

SharedBrokerageAmount <ShrdBrkrgAmt> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

3.4.20.5.30 MarketMemberFeeAmount <MktMmbFeeAmt>

Presence: [0..1]

Definition: Indicates the total fees related to the trade, with deduction of rebates (on brokerage, commission or differential) granted by the market member (fee amount with tax excluded).

MarketMemberFeeAmount <MktMmbFeeAmt> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount		372
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount		372
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		372

3.4.20.5.31 RemunerationAmountRequest <RmnrtnAmtReq>

Presence: [0..1]

Definition: Specifies that this information is available upon request.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

3.4.20.5.32 RemunerationAmount <RmnrtnAmt>

Presence: [0..1]

Definition: Specifies the source and amount of any other remuneration received or to be received by the broker in connection with the transaction.

RemunerationAmount <RmnrtnAmt> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount		372
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount		372
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		372

3.4.20.5.33 BorrowingInterestAmount <BrrwgIntrstAmt>

Presence: [0..1]

Definition: Amount to be paid by the lender to the borrower calculated based on the interest rate.

BorrowingInterestAmount <BrrwgIntrstAmt> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount		372
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount		372
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		372

3.4.20.5.34 BorrowingFee <BrrwgFee>

Presence: [0..1]

Definition: Amount to be paid by the Borrower to the Lender for the securities borrowed calculated based on the bond loan rate.

BorrowingFee <BrrwgFee> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount		372
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount		372
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		372

3.4.20.5.35 NetMarketValue <NetMktVal>

Presence: [0..1]

Definition: Net market value of the securities lent used to calculate the collateral amount.

NetMarketValue <NetMktVal> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount		372
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount		372
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		372

3.4.20.5.36 RemainingFaceValue <RmngFaceVal>

Presence: [0..1]

Definition: Remaining nominal value of a security.

RemainingFaceValue <RmngFaceVal> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount		372
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount		372
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		372

3.4.20.5.37 RemainingBookValue <RmngBookVal>

Presence: [0..1]

Definition: Remaining value at which an asset is carried on a balance sheet.

RemainingBookValue <RmngBookVal> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount		372
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount		372
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		372

3.4.20.5.38 ClearingBrokerCommission <ClrBrkrComssn>

Presence: [0..1]

Definition: Amount of commission paid to a clearing broker.

ClearingBrokerCommission <ClrBrkrComssn> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount		372
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount		372
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		372

3.4.20.5.39 DifferenceInPrice <DiffInPric>

Presence: [0..1]

Definition: Difference between the deal price and another reference price.

DifferenceInPrice <DiffInPric> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAn-dOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

3.4.20.5.40 OddLotFee <OddLotFee>

Presence: [0..1]

Definition: Specifies that the odd-lot differential or equivalent fee has been paid by such customer in connection with the execution of an order for an odd-lot number of shares or units (or principal amount) of a security and the fact that the amount of any such differential or fee will be furnished upon oral or written request.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

3.4.20.6 SecondLegNarrative <ScndLegNrrtv>

Presence: [0..1]

Definition: Provides additional information about the second leg in narrative form.

Datatype: "Max140Text" on page 637

3.4.20.7 EndPrice <EndPric>

Presence: [0..1]

Definition: Negotiated fixed price of the security to buy it back.

EndPrice <EndPric> contains the following elements (see "Price4" on page 523 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[1..1]	±		523
	Type <*Tp*>	[0..1]	CodeSet		523

3.4.20.8 ClosingDate <ClsgDt>

Presence: [0..1]

Definition: Closing date/time or maturity date/time of the transaction.

ClosingDate <ClsgDt> contains one of the following elements (see "ClosingDate1Choice" on page 453 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	±		453
Or}	Code *<Cd>*	[1..1]			454
{Or	Code *<Cd>*	[1..1]	CodeSet		454
Or}	Proprietary *<Prtry>*	[1..1]	±		454

3.4.20.9 ClosingSettlementAmount <ClsgSttlmAmt>

Presence: [0..1]

Definition: Total amount of money to be paid or received in exchange for the securities. The amount includes the principal with any commissions and fees or accrued interest.

ClosingSettlementAmount <ClsgSttlmAmt> contains the following elements (see "AmountAndDirection5" on page 373 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount		373
	CreditDebit *<CdtDbt>*	[0..1]	CodeSet		373

3.4.20.10 ProcessingDate <PrcgDt>

Presence: [0..1]

Definition: Processing date of the trading session.

ProcessingDate <PrcgDt> contains one of the following elements (see "TradeDate4Choice" on page 402 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	±		402
Or}	Value *<Val>*	[1..1]			403
{Or	Code *<Cd>*	[1..1]	CodeSet		403
Or}	Proprietary *<Prtry>*	[1..1]	±		403

3.4.20.11 TwoLegTransactionType <TwoLegTxTp>

Presence: [0..1]

Definition: Specifies the type of the second leg transaction.

TwoLegTransactionType <TwoLegTxTp> contains one of the following **TwoLegTransaction-Type1Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**FutureOrOptionDetails** *<FutrOrOptnDtls>*	[1..1]			218
	FutureAndOptionContractType *<FutrAn-dOptnCtrctTp>*	[0..1]	CodeSet		219
	LastDeliveryDate *<LastDlvryDt>*	[0..1]	DateTime		219
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]	CodeSet		219
	FutureDate *<FutrDt>*	[0..1]	DateTime		221
	MinimumSize *<MinSz>*	[0..1]	Amount	C1, C14	221
	AnnouncementDate *<AnncmntDt>*	[0..1]	DateTime		221
	Appearance *<Apprnc>*	[0..1]	CodeSet		221
	StrippableIndicator *<StrpblInd>*	[0..1]	Indicator		222
	PositionLimit *<PosLmt>*	[0..1]	Quantity		222
	NearTermPositionLimit *<NearTermPosLmt>*	[0..1]	Quantity		222
	MinimumTradingPricingIncrement *<MinTradgPric-gIncrmt>*	[0..1]	Quantity		222
	Purpose *<Purp>*	[0..1]	Text		222
	ContractSettlementMonth *<CtrctSttlmMnth>*	[0..1]	YearMonth		222
	FirstDealingDate *<FrstDealgDt>*	[0..1]	±		222
	Ratio *<Ratio>*	[0..*]	±		223
	Rating *<Ratg>*	[0..*]	±		223
	IssuePrice *<IssePric>*	[0..1]	±		223
	OptionRights *<OptnRghts>*	[0..1]	±		223
	LastTransaction *<LastTx>*	[0..1]	Indicator		224
	SpreadTransaction *<SprdTx>*	[0..1]	Indicator		224
Or}	**SecuritiesFinancingDetails** *<SctiesFincgDtls>*	[1..1]			224
	RateChangeDate *<RateChngDt>*	[0..1]	DateTime		226
	RateType *<RateTp>*	[0..1]	±		226
	Revaluation *<Rvaltn>*	[0..1]	±		226
	LegalFramework *<LglFrmwk>*	[0..1]	CodeSet		227
	InterestComputationMethod *<IntrstCmptnMtd>*	[0..1]	±		227
	VariableRateSupport *<VarblRateSpprt>*	[0..1]	±		227
	RepurchaseRate *<RpRate>*	[0..1]	±	C50	227

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	StockLoanMargin <*StockLnMrgn*>	[0..1]	±	C50	228
	SecuritiesHaircut <*SctiesHrcut*>	[0..1]	±	C50	228
	PricingRate <*PricgRate*>	[0..1]	±		229
	SpreadRate <*SprdRate*>	[0..1]	±		229
	CallableTradeIndicator <*CllblTradInd*>	[0..1]	Indicator		229
	TransactionCallDelay <*TxCallDely*>	[0..1]	Text		229
	AccruedInterestAmount <*AcrdIntrstAmt*>	[0..1]	±		229
	AccruedInterestPercentage <*AcrdIntrstPctg*>	[0..1]	Rate		230
	ForfeitAmount <*FrftAmt*>	[0..1]	±		230
	PremiumAmount <*PrmAmt*>	[0..1]	±		230
	ClosingAmountPerPiecesOfCollateral <*ClsgAmt-PerPcsOfColl*>	[0..1]	±		230
	TotalNumberOfCollateralInstructions <*TtlNbOfCol-lInstrs*>	[0..1]	Text		231
	FinancingAgreement <*FincgAgrmt*>	[0..1]	±		231
	LendingTransactionMethod <*LndgTxMtd*>	[0..1]	±		231
	LendingWithCollateral <*LndgWthColl*>	[0..1]	Indicator		231
	BorrowingReason <*BrrwgRsn*>	[0..1]	±		232
	CollateralType <*CollTp*>	[0..1]	±		232
	ContractTermsModificationChanged <*CtrctTerms-ModChngd*>	[0..1]	Indicator		232
	InterestRate <*IntrstRate*>	[0..1]	±	C50	232
	BorrowingRate <*BrrwgRate*>	[0..1]	±	C50	233
	StandardCollateralRatio <*StdCollRatio*>	[0..1]	±	C50	233
	DividendRatio <*DvddRatio*>	[0..1]	±	C50	234
	NumberOfDaysLendingBorrowing <*NbOf-DaysLndgBrrwg*>	[0..1]	±		234
	StandardCollateralAmount <*StdCollAmt*>	[0..1]	±		234
	AccruedInterestTax <*AcrdIntrstTax*>	[0..1]	Indicator		234
	EndNumberOfDaysAccrued <*EndNbOfDaysAcrd*>	[0..1]	Quantity	C35	235
	EndFactor <*EndFctr*>	[0..1]	Rate		235
	SecuritiesLendingType <*SctiesLndgTp*>	[0..1]	±		235
	Reversible <*Rvsbl*>	[0..1]	±		235
	MinimumDateForCallBack <*MinDtForCallBck*>	[0..1]	Date		236

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	RollOver <*RollOver*>	[0..1]	Indicator		236
	PeriodicPayment <*PrdcPmt*>	[0..1]	Indicator		236
	ExCoupon <*ExCpn*>	[0..1]	Indicator		236

3.4.20.11.1 FutureOrOptionDetails <FutrOrOptnDtls>

Presence: [1..1]

Definition: Parameters for contracts which obligate the buyer to receive and the seller to deliver in the future the assets specified at an agreed price or contracts which grant to the holder either the privilege to purchase or the privilege to sell the assets specified at a predetermined price or formula at or within a time in the future.

FutureOrOptionDetails <FutrOrOptnDtls> contains the following **FutureOrOptionDetails1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FutureAndOptionContractType <*FutrAndOptnCtrctTp*>	[0..1]	CodeSet		219
	LastDeliveryDate <*LastDlvryDt*>	[0..1]	DateTime		219
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]	CodeSet		219
	FutureDate <*FutrDt*>	[0..1]	DateTime		221
	MinimumSize <*MinSz*>	[0..1]	Amount	C1, C14	221
	AnnouncementDate <*AnncmntDt*>	[0..1]	DateTime		221
	Appearance <*Apprnc*>	[0..1]	CodeSet		221
	StrippableIndicator <*StrpblInd*>	[0..1]	Indicator		222
	PositionLimit <*PosLmt*>	[0..1]	Quantity		222
	NearTermPositionLimit <*NearTermPosLmt*>	[0..1]	Quantity		222
	MinimumTradingPricingIncrement <*MinTradgPricgIncrmt*>	[0..1]	Quantity		222
	Purpose <*Purp*>	[0..1]	Text		222
	ContractSettlementMonth <*CtrctSttlmMnth*>	[0..1]	YearMonth		222
	FirstDealingDate <*FrstDealgDt*>	[0..1]	±		222
	Ratio <*Ratio*>	[0..*]	±		223
	Rating <*Ratg*>	[0..*]	±		223
	IssuePrice <*IssePric*>	[0..1]	±		223
	OptionRights <*OptnRghts*>	[0..1]	±		223
	LastTransaction <*LastTx*>	[0..1]	Indicator		224
	SpreadTransaction <*SprdTx*>	[0..1]	Indicator		224

3.4.20.11.1.1 FutureAndOptionContractType <FutrAndOptnCtrctTp>

Presence: [0..1]

Definition: Specifies the type of the contract for futures and options.

Datatype: "FutureAndOptionContractType1Code" on page 597

CodeName	Name	Definition
ORDY	Ordinary	Ordinary future and option contract.
INDX	Index	Future and option contract on an index as opposed to an underlying equity.
EXFU	ExercisedFuture	Receipt of future contract when an option on a future is exercised.

3.4.20.11.1.2 LastDeliveryDate <LastDlvryDt>

Presence: [0..1]

Definition: Last date/time by which the option for physical delivery may still be exercised.

Datatype: "ISODateTime" on page 631

3.4.20.11.1.3 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Used to indicate the size of the underlying commodity on which the contract is based (e.g., 2500 lbs of lean cattle, 1000 barrels of crude oil, 1000 bushels of corn, etc.)

Datatype: "UnitOfMeasure1Code" on page 627

CodeName	Name	Definition
PIEC	Piece	Standard length of cloth, wallpaper, as an item for sale or amount of a substance.
TONS	Ton	Measure of weight, in Britain 2240lb (long ton)and in the US 2000lb (short ton).
FOOT	Foot	Unit of length equal to 1/3 yard.
GBGA	GBGallon	Unit of volume that is equal to 8 pints.
USGA	USGallon	Unit of volume that is equal to 8 pints.
GRAM	Gram	Unit of measure that is equal to a 1,000th of a kilo.
INCH	Inch	Measure of length equal to 2.54 cm.
KILO	Kilogram	Basic unit of mass in the SI system, 1000 grams.
PUND	Pound	Unit of weight equal to 0.454 kilograms.
METR	Metre	Unit of length in the metric system, equal to 39.37 inches.
CMET	Centimetre	One 100th part of a metre.
MMET	Millimetre	Unit of measure that is a thousandth of one metre.

CodeName	Name	Definition
LITR	Litre	Unit of volume that is equal to a thousand cubic centimetres.
CELI	Centilitre	Unit of volume that is equal to one hundredth of a litre.
MILI	MilliLitre	Unit of volume that is equal to one thousandth of a litre.
GBOU	GBOunce	Unit of weight equal to a sixteenth of a pound.
USOU	USOunce	Unit of weight equal to a sixteenth of a pound.
GBQA	GBQuart	Unit of volume that is equal to 2 pints.
USQA	USQuart	Unit of volume that is equal to 2 pints.
GBPI	GBPint	Unit of volume that is equal to 568 cubic centimetres.
USPI	USPint	Unit of volume that is equal to 473 cubic centimetres.
MILE	Mile	Unit of length equal to 1,760 yards
KMET	Kilometre	Unit of measure that is equal to 1,000 meters.
YARD	Yard	Unit of length equal to 3 feet or 0.9144 metre.
SQKI	SquareKilometre	Measure of a surface, one kilometre by one kilometre.
HECT	Hectare	Unit of measure that is equal to 10,000 square meters.
ARES	Are	Unit of measure equal to a 100 square meters.
SMET	SquareMetre	Measure of a surface, one metre by one metre.
SCMT	SquareCentimetre	Measure of a surface, one centimetre by one centimetre.
SMIL	SquareMillimetre	Measure of a surface, one millimetre by one millimetre.
SQMI	SquareMile	Measure of a surface, one mile by one mile.
SQYA	SquareYard	Measure of a surface, one yard by one yard.
SQFO	SquareFoot	Measure of a surface, one foot by one foot.
SQIN	SquareInch	Measure of a surface, one inch by one inch.
ACRE	Acre	Unit of measure equal to 4,840 square yards.

3.4.20.11.1.4 FutureDate <FutrDt>

Presence: [0..1]

Definition: Date on which future contracts settle.

Datatype: "ISODateTime" on page 631

3.4.20.11.1.5 MinimumSize <MinSz>

Presence: [0..1]

Definition: Specifies the minimum ratio or multiply factor used to convert from contracts to shares.

Impacted by: C1 "ActiveCurrency", C14 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 580

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.20.11.1.6 AnnouncementDate <AnncmntDt>

Presence: [0..1]

Definition: Date/time, as announced by the issuer, at which the securities will be issued.

Datatype: "ISODateTime" on page 631

3.4.20.11.1.7 Appearance <Apprnc>

Presence: [0..1]

Definition: Specifies the deliverability of a security.

Datatype: "Appearance1Code" on page 584

CodeName	Name	Definition
DELI	Deliverable	Physical certificates exist.
NDEL	NotDeliverable	Not yet deliverable contract.
LIMI	Limited	Limited or partial deliverability.
BENT	BookEntry	Security exists only as an electronic record, ie, there are no physical certificates representing the security.
DFBE	DeferredBookEntry	Deferred printing, book entry.
DLBE	DeliverableBookEntry	Deliverable, book entry.
TMPG	TemporaryGlobal	Deferred printing, global certificate.
GLOB	Global	Not deliverable, global certificate.

3.4.20.11.1.8 StrippableIndicator <StrpblInd>

Presence: [0..1]

Definition: Indicates whether the interest is separable from the principal.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

3.4.20.11.1.9 PositionLimit <PosLmt>

Presence: [0..1]

Definition: Indicates the maximum number of listed option contracts on a single security which can be held by an investor or group of investors acting jointly.

Datatype: "Number" on page 636

3.4.20.11.1.10 NearTermPositionLimit <NearTermPosLmt>

Presence: [0..1]

Definition: Position limit in the near-term contract for a given exchange-traded product.

Datatype: "Number" on page 636

3.4.20.11.1.11 MinimumTradingPricingIncrement <MinTradgPricgIncrmt>

Presence: [0..1]

Definition: Minimum price increase for a given exchange-traded Instrument

Datatype: "Number" on page 636

3.4.20.11.1.12 Purpose <Purp>

Presence: [0..1]

Definition: Reason for which money is raised through the issuance of a security.

Datatype: "Max256Text" on page 638

3.4.20.11.1.13 ContractSettlementMonth <CtrctSttlmMnth>

Presence: [0..1]

Definition: Specifies when the contract (i.e. MBS/TBA) will settle.

Datatype: "ISOYearMonth" on page 639

3.4.20.11.1.14 FirstDealingDate <FrstDealgDt>

Presence: [0..1]

Definition: Date on which new securities begin trading.

FirstDealingDate <FrstDealgDt> contains one of the following elements (see "DateAndDateTime1Choice" on page 382 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		383
Or}	DateTime <*DtTm*>	[1..1]	DateTime		383

3.4.20.11.1.15 Ratio <Ratio>

Presence: [0..*]

Definition: Ratio applied to convert the related security.

Ratio <Ratio> contains the following elements (see "UnderlyingRatio1" on page 575 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UnderlyingQuantityDenominator <*UndrlygQtyDnmtr*>	[1..1]	±		575
	UnderlyingQuantityNumerator <*UndrlygQtyNmrtr*>	[1..1]	±		576
	RelatedFinancialInstrumentIdentification <*RltdFinInstrmId*>	[0..*]	±		576

3.4.20.11.1.16 Rating <Ratg>

Presence: [0..*]

Definition: Rating(s) of the security.

Rating <Ratg> contains the following elements (see "Rating1" on page 526 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	RatingScheme <*RatgSchme*>	[1..1]	Text		527
	ValueDate <*ValDt*>	[1..1]	DateTime		527
	ValueIdentification <*ValId*>	[1..1]	IdentifierSet		527

3.4.20.11.1.17 IssuePrice <IssePric>

Presence: [0..1]

Definition: Initial issue price of a financial instrument.

IssuePrice <IssePric> contains the following elements (see "Price4" on page 523 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[1..1]	±		523
	Type <*Tp*>	[0..1]	CodeSet		523

3.4.20.11.1.18 OptionRights <OptnRghts>

Presence: [0..1]

Definition: Rights to exercise the privilege to purchase or to sell the assets specified at a predetermined price or formula at or within a time in the future.

OptionRights <OptnRghts> contains one of the following elements (see "OptionRight1Choice" on page 427 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		427
Or}	Proprietary *<Prtry>*	[1..1]	±		427

3.4.20.11.1.19 LastTransaction <LastTx>

Presence: [0..1]

Definition: Indicates whether or not this is the last transaction.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

3.4.20.11.1.20 SpreadTransaction <SprdTx>

Presence: [0..1]

Definition: Specifies that there will be one price and one transaction when two contracts are carried out simultaneously, one to buy and the other one to sell with two different expiration dates.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

3.4.20.11.2 SecuritiesFinancingDetails <SctiesFincgDtls>

Presence: [1..1]

Definition: Provides details about the two leg transaction.

SecuritiesFinancingDetails <SctiesFincgDtls> contains the following **SecuritiesFinancing10** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	RateChangeDate *<RateChngDt>*	[0..1]	DateTime		226
	RateType *<RateTp>*	[0..1]	±		226
	Revaluation *<Rvaltn>*	[0..1]	±		226
	LegalFramework *<LglFrmwk>*	[0..1]	CodeSet		227
	InterestComputationMethod *<IntrstCmptnMtd>*	[0..1]	±		227
	VariableRateSupport *<VarblRateSpprt>*	[0..1]	±		227
	RepurchaseRate *<RpRate>*	[0..1]	±	C50	227
	StockLoanMargin *<StockLnMrgn>*	[0..1]	±	C50	228
	SecuritiesHaircut *<SctiesHrcut>*	[0..1]	±	C50	228
	PricingRate *<PricgRate>*	[0..1]	±		229
	SpreadRate *<SprdRate>*	[0..1]	±		229
	CallableTradeIndicator *<CllblTradInd>*	[0..1]	Indicator		229
	TransactionCallDelay *<TxCallDely>*	[0..1]	Text		229
	AccruedInterestAmount *<AcrdIntrstAmt>*	[0..1]	±		229
	AccruedInterestPercentage *<AcrdIntrstPctg>*	[0..1]	Rate		230
	ForfeitAmount *<FrftAmt>*	[0..1]	±		230
	PremiumAmount *<PrmAmt>*	[0..1]	±		230
	ClosingAmountPerPiecesOfCollateral *<ClsgAmtPerPcsOfColl>*	[0..1]	±		230
	TotalNumberOfCollateralInstructions *<TtlNbOfCollInstrs>*	[0..1]	Text		231
	FinancingAgreement *<FincgAgrmt>*	[0..1]	±		231
	LendingTransactionMethod *<LndgTxMtd>*	[0..1]	±		231
	LendingWithCollateral *<LndgWthColl>*	[0..1]	Indicator		231
	BorrowingReason *<BrrwgRsn>*	[0..1]	±		232
	CollateralType *<CollTp>*	[0..1]	±		232
	ContractTermsModificationChanged *<CtrctTermsModChngd>*	[0..1]	Indicator		232
	InterestRate *<IntrstRate>*	[0..1]	±	C50	232
	BorrowingRate *<BrrwgRate>*	[0..1]	±	C50	233
	StandardCollateralRatio *<StdCollRatio>*	[0..1]	±	C50	233
	DividendRatio *<DvddRatio>*	[0..1]	±	C50	234

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	NumberOfDaysLendingBorrowing <*NbOfDaysLndgBrrwg*>	[0..1]	±		234
	StandardCollateralAmount <*StdCollAmt*>	[0..1]	±		234
	AccruedInterestTax <*AcrdIntrstTax*>	[0..1]	Indicator		234
	EndNumberOfDaysAccrued <*EndNbOfDaysAcrd*>	[0..1]	Quantity	C35	235
	EndFactor <*EndFctr*>	[0..1]	Rate		235
	SecuritiesLendingType <*SctiesLndgTp*>	[0..1]	±		235
	Reversible <*Rvsbl*>	[0..1]	±		235
	MinimumDateForCallBack <*MinDtForCallBck*>	[0..1]	Date		236
	RollOver <*RollOver*>	[0..1]	Indicator		236
	PeriodicPayment <*PrdcPmt*>	[0..1]	Indicator		236
	ExCoupon <*ExCpn*>	[0..1]	Indicator		236

3.4.20.11.2.1 RateChangeDate <RateChngDt>

Presence: [0..1]

Definition: Date/Time at which rate change has taken place.

Datatype: "ISODateTime" on page 631

3.4.20.11.2.2 RateType <RateTp>

Presence: [0..1]

Definition: Specifies whether the rate is fixed or variable.

RateType <RateTp> contains one of the following elements (see "RateType19Choice" on page 420 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		420
Or}	Proprietary <*Prtry*>	[1..1]	±		421

3.4.20.11.2.3 Revaluation <Rvaltn>

Presence: [0..1]

Definition: Specifies whether the collateral position should be subject to automatic revaluation by the account servicer.

Revaluation <Rvaltn> contains one of the following elements (see "Revaluation2Choice" on page 416 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Indicator *<Ind>*	[1..1]	Indicator		417
Or}	Proprietary *<Prtry>*	[1..1]	±		417

3.4.20.11.2.4 LegalFramework <LglFrmwk>

Presence: [0..1]

Definition: Legal framework of the transaction.

Datatype: "LegalFramework1Code" on page 604

CodeName	Name	Definition
FRAN	PensionLivree	Relates to the French legal framework for repos, that is, relates to a "Pension Livrée".

3.4.20.11.2.5 InterestComputationMethod <IntrstCmptnMtd>

Presence: [0..1]

Definition: Identifies the computation method of accrued interest of the related financial instrument.

InterestComputationMethod <IntrstCmptnMtd> contains one of the following elements (see "InterestComputationMethod2Choice" on page 438 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		438
Or}	Proprietary *<Prtry>*	[1..1]	±		441

3.4.20.11.2.6 VariableRateSupport <VarblRateSpprt>

Presence: [0..1]

Definition: Index or support rate used together with the spread to calculate the repurchase rate.

VariableRateSupport <VarblRateSpprt> contains the following elements (see "RateName1" on page 526 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Issuer *<Issr>*	[0..1]	Text		526
	RateName *<RateNm>*	[1..1]	Text		526

3.4.20.11.2.7 RepurchaseRate <RpRate>

Presence: [0..1]

Definition: Repurchase rate used to calculate the repurchase amount.

Impacted by: C50 "SignRule"

RepurchaseRate <RpRate> contains the following elements (see "Rate2" on page 525 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sign <*Sgn*>	[0..1]	Indicator		526
	Rate <*Rate*>	[1..1]	Rate		526

Constraints

- **SignRule**

  When Sign is present, rate must not be zero.

3.4.20.11.2.8 StockLoanMargin <StockLnMrgn>

Presence: [0..1]

Definition: Percentage mark-up on a loan consideration used to reflect the lender's risk.

Impacted by: C50 "SignRule"

StockLoanMargin <StockLnMrgn> contains the following elements (see "Rate2" on page 525 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sign <*Sgn*>	[0..1]	Indicator		526
	Rate <*Rate*>	[1..1]	Rate		526

Constraints

- **SignRule**

  When Sign is present, rate must not be zero.

3.4.20.11.2.9 SecuritiesHaircut <SctiesHrcut>

Presence: [0..1]

Definition: Haircut or valuation factor on the security expressed as a percentage.

Impacted by: C50 "SignRule"

SecuritiesHaircut <SctiesHrcut> contains the following elements (see "Rate2" on page 525 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sign <*Sgn*>	[0..1]	Indicator		526
	Rate <*Rate*>	[1..1]	Rate		526

Constraints

- **SignRule**

  When Sign is present, rate must not be zero.

3.4.20.11.2.10 PricingRate <PricgRate>

Presence: [0..1]

Definition: Interest rate to be paid on the transaction amount, as agreed between the counterparties.

PricingRate <PricgRate> contains one of the following elements (see "RateOrName1Choice" on page 421 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Rate <*Rate*>	[1..1]	±		421
Or}	RateName <*RateNm*>	[1..1]	±		421

3.4.20.11.2.11 SpreadRate <SprdRate>

Presence: [0..1]

Definition: Margin over or under an index that determines the repurchase rate, expressed as a rate or an amount.

SpreadRate <SprdRate> contains the following elements (see "SpreadRate1" on page 406 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sign <*Sgn*>	[1..1]	Indicator		406
	RateOrAmount <*RateOrAmt*>	[1..1]			406
{Or	Amount <*Amt*>	[1..1]	Amount		406
Or}	Rate <*Rate*>	[1..1]	Rate		406

3.4.20.11.2.12 CallableTradeIndicator <CllblTradInd>

Presence: [0..1]

Definition: Indicates whether or not the trade is callable.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

3.4.20.11.2.13 TransactionCallDelay <TxCallDely>

Presence: [0..1]

Definition: Minimum number of days' notice a counterparty needs for terminating the transaction.

Datatype: "Max3NumericText" on page 639

3.4.20.11.2.14 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

Definition: Interest amount that has accrued in between two periods, for example, in between interest payment periods.

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see "AmountAndDirection5" on page 373 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		373
	CreditDebit <*CdtDbt*>	[0..1]	CodeSet		373

3.4.20.11.2.15 AccruedInterestPercentage <AcrdIntrstPctg>

Presence: [0..1]

Definition: Interest rate that has been accrued in between coupon payment periods.

Datatype: "PercentageRate" on page 636

3.4.20.11.2.16 ForfeitAmount <FrftAmt>

Presence: [0..1]

Definition: Fixed amount of money that has to be paid (instead of interest) in the case of a recall or at the closing date.

ForfeitAmount <FrftAmt> contains the following elements (see "AmountAndDirection5" on page 373 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		373
	CreditDebit <*CdtDbt*>	[0..1]	CodeSet		373

3.4.20.11.2.17 PremiumAmount <PrmAmt>

Presence: [0..1]

Definition: Difference between the amount of money of the first leg and the amount of the second leg of the transaction.

PremiumAmount <PrmAmt> contains the following elements (see "AmountAndDirection5" on page 373 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		373
	CreditDebit <*CdtDbt*>	[0..1]	CodeSet		373

3.4.20.11.2.18 ClosingAmountPerPiecesOfCollateral <ClsgAmtPerPcsOfColl>

Presence: [0..1]

Definition: Amount of money to be settled per piece of collateral to close the transaction.

ClosingAmountPerPiecesOfCollateral <ClsgAmtPerPcsOfColl> contains the following elements (see "AmountAndDirection5" on page 373 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		373
	CreditDebit <*CdtDbt*>	[0..1]	CodeSet		373

3.4.20.11.2.19 TotalNumberOfCollateralInstructions <TtlNbOfCollInstrs>

Presence: [0..1]

Definition: Indicates the total Number of collateral instructions involved in the transaction.

Datatype: "Max3NumericText" on page 639

3.4.20.11.2.20 FinancingAgreement <FincgAgrmt>

Presence: [0..1]

Definition: Provides details for the securities financing transaction.

FinancingAgreement <FincgAgrmt> contains the following elements (see "Agreement3" on page 370 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Description <*Desc*>	[0..1]	Text		370
	Date <*Dt*>	[0..1]	DateTime		370
	Currency <*Ccy*>	[0..1]	CodeSet		370
	ClosingType <*ClsgTp*>	[0..1]	CodeSet		370
	StartDate <*StartDt*>	[0..1]	DateTime		371
	DeliveryType <*DlvryTp*>	[0..1]	CodeSet		371
	MarginRatio <*MrgnRatio*>	[0..1]	Rate		371

3.4.20.11.2.21 LendingTransactionMethod <LndgTxMtd>

Presence: [0..1]

Definition: Method applied to a lending transaction.

LendingTransactionMethod <LndgTxMtd> contains one of the following elements (see "Lending-TransactionMethod1Choice" on page 433 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		433
Or}	Proprietary <*Prtry*>	[1..1]	±		433

3.4.20.11.2.22 LendingWithCollateral <LndgWthColl>

Presence: [0..1]

Definition: Indicates if the contract is with or without an exchange of collateral.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

3.4.20.11.2.23 BorrowingReason <BrrwgRsn>

Presence: [0..1]

Definition: Identifies the underlying reason for the borrowing, for instance, sale on my behalf or on behalf of a third party.

BorrowingReason <BrrwgRsn> contains one of the following elements (see "BorrowingReason1Choice" on page 459 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		459
Or}	Proprietary <*Prtry*>	[1..1]	±		459

3.4.20.11.2.24 CollateralType <CollTp>

Presence: [0..1]

Definition: Indicates the type of collateral, for insatnce, security, bond, etc.

CollateralType <CollTp> contains one of the following elements (see "CollateralType1Choice" on page 452 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		452
Or}	Proprietary <*Prtry*>	[1..1]	±		453

3.4.20.11.2.25 ContractTermsModificationChanged <CtrctTermsModChngd>

Presence: [0..1]

Definition: Indicates whether or not the contract terms changed.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

3.4.20.11.2.26 InterestRate <IntrstRate>

Presence: [0..1]

Definition: Interest rate to be paid as agreed between the counterparties.

Impacted by: C50 "SignRule"

InterestRate <IntrstRate> contains the following elements (see "Rate2" on page 525 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sign <*Sgn*>	[0..1]	Indicator		526
	Rate <*Rate*>	[1..1]	Rate		526

Constraints

- **SignRule**

  When Sign is present, rate must not be zero.

3.4.20.11.2.27 BorrowingRate <BrrwgRate>

Presence: [0..1]

Definition: Rate to be paid by the Borrower to the Lender for the securities borrowed.

Impacted by: C50 "SignRule"

BorrowingRate <BrrwgRate> contains the following elements (see "Rate2" on page 525 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sign <*Sgn*>	[0..1]	Indicator		526
	Rate <*Rate*>	[1..1]	Rate		526

Constraints

- **SignRule**

  When Sign is present, rate must not be zero.

3.4.20.11.2.28 StandardCollateralRatio <StdCollRatio>

Presence: [0..1]

Definition: Method used to calculate the standard collateral amount.

Impacted by: C50 "SignRule"

StandardCollateralRatio <StdCollRatio> contains the following elements (see "Rate2" on page 525 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sign <*Sgn*>	[0..1]	Indicator		526
	Rate <*Rate*>	[1..1]	Rate		526

Constraints

- **SignRule**

  When Sign is present, rate must not be zero.

3.4.20.11.2.29 DividendRatio <DvddRatio>

Presence: [0..1]

Definition: Percentage of earnings paid to shareholders in dividends.

Impacted by: C50 "SignRule"

DividendRatio <DvddRatio> contains the following elements (see "Rate2" on page 525 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sign <*Sgn*>	[0..1]	Indicator		526
	Rate <*Rate*>	[1..1]	Rate		526

Constraints

- **SignRule**

  When Sign is present, rate must not be zero.

3.4.20.11.2.30 NumberOfDaysLendingBorrowing <NbOfDaysLndgBrrwg>

Presence: [0..1]

Definition: Number of days the securities are lent or borrowed where the contract has an agreed closing date.

NumberOfDaysLendingBorrowing <NbOfDaysLndgBrrwg> contains one of the following elements (see "Number21Choice" on page 429 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NumberIdentification <*NbId*>	[1..1]	Text		429
Or}	Proprietary <*Prtry*>	[1..1]	±		429

3.4.20.11.2.31 StandardCollateralAmount <StdCollAmt>

Presence: [0..1]

Definition: Specifies the standard collateral amount.

StandardCollateralAmount <StdCollAmt> contains the following elements (see "AmountAndDirection5" on page 373 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		373
	CreditDebit <*CdtDbt*>	[0..1]	CodeSet		373

3.4.20.11.2.32 AccruedInterestTax <AcrdIntrstTax>

Presence: [0..1]

Definition: Interest rate tax that has been accrued in between coupon payment periods.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

3.4.20.11.2.33 EndNumberOfDaysAccrued <EndNbOfDaysAcrd>

Presence: [0..1]

Definition: Number of days accrued at the instant of closing trade.

Impacted by: C35 "NumberRule"

Datatype: "Max3Number" on page 635

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

3.4.20.11.2.34 EndFactor <EndFctr>

Presence: [0..1]

Definition: End ratio of principal outstanding to the original balance.

Datatype: "BaseOneRate" on page 636

3.4.20.11.2.35 SecuritiesLendingType <SctiesLndgTp>

Presence: [0..1]

Definition: Type of securities lending.

SecuritiesLendingType <SctiesLndgTp> contains one of the following elements (see "SecuritiesLendingType1Choice" on page 415 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		415
Or}	Proprietary <*Prtry*>	[1..1]	±		415

3.4.20.11.2.36 Reversible <Rvsbl>

Presence: [0..1]

Definition: Indicates the possibility to terminate the securitiesc lending contract either by the borrower or lender before the expiration date.

Reversible <Rvsbl> contains one of the following elements (see "Reversible1Choice" on page 416 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		416
Or}	Proprietary <*Prtry*>	[1..1]	±		416

3.4.20.11.2.37 MinimumDateForCallBack <MinDtForCallBck>

Presence: [0..1]

Definition: This is the minimum date at which the Borrower is allowed to give back the securities.

Datatype: "ISODate" on page 631

3.4.20.11.2.38 RollOver <RollOver>

Presence: [0..1]

Definition: Indicates that the contract can be rolled over.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

3.4.20.11.2.39 PeriodicPayment <PrdcPmt>

Presence: [0..1]

Definition: Indicates whether the securities lending fees can be paid periodically or at the end of the contract.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

3.4.20.11.2.40 ExCoupon <ExCpn>

Presence: [0..1]

Definition: Indicates whether the trade is executed ex coupon.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

3.4.21 RegulatoryStipulations <RgltryStiptns>

Presence: [0..1]

Definition: Specifies regulatory stipulations that financial institutions must be compliant with in the country, region, and/or area they conduct business.

RegulatoryStipulations <RgltryStiptns> contains the following **RegulatoryStipulations1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Country <*Ctry*>	[1..1]	CodeSet	C13	236
	Stipulations <*Stiptns*>	[1..*]	Text		237

3.4.21.1 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government, occupying a particular territory.

Impacted by: C13 "Country"

Datatype: "CountryCode" on page 591

Constraints

- **Country**

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

3.4.21.2 Stipulations <Stiptns>

Presence: [1..*]

Definition: Specifies regulatory stipulations that financial institutions must be compliant with in the country, region, and/or where they conduct business.

Datatype: "Max350Text" on page 638

3.4.22 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C51 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 405 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		405
	Envelope <*Envlp*>	[1..1]			405
	Contents <*Cnts*>	[1..1]	(User Defined)		405

Constraints

- **SupplementaryDataRule**

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

4 setr.029.001.01 SecuritiesTradeConfirmationCancellationV01

4.1 MessageDefinition Functionality

Scope

Sent by an executing party to an instructing party directly or through Central Matching Utility (CMU) to cancel the referenced SecuritiesTradeConfirmation message that was previously sent.

The instructing party is typically the investment manager or an intermediary system/vendor communicating on behalf of the investment manager or of other categories of investors.

The executing party is typically the broker/dealer or an intermediary system/vendor communicating on behalf of the broker/dealer.

It may also be used to cancel the trade confirmation previously sent from an executing party or an instructing party to a custodian or an affirming party directly or through CMU.

The ISO 20022 Business Application Header must be used

Usage

Initiator: Both in local and central matching, the Initiator may be either the Executing Party or Instructing Party.

Respondent: Instructing party, a custodian or an affirming party optionally responds with SecuritiesTradeConfirmationResponse (accept or reject) message.

Outline

The SecuritiesTradeConfirmationCancellationV01 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. Identification

   Information that unambiguously identifies an SecuritiesTradeConfirmationCancellation message as known by the account owner (or the instructing party acting on its behalf).

B. References

   Link to another transaction that must be processed after, before or at the same time.

C. OtherBusinessParties

   Chain of parties involved in the settlement of a transaction, including receipts and deliveries, book transfers, treasury deals, or other activities, resulting in the movement of a security or amount of money from one account to another.

D. SupplementaryData

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

4.2 Structure

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Message root <Document> <ScttiesTradConfCxl>	[1..1]			
	Identification <*Id*>	[1..1]			240
	TransactionIdentification <*TxId*>	[1..1]	Text		240
	References <*Refs*>	[0..*]			240
	MessageNumber <*MsgNb*>	[0..1]	±	C9	241
	Reference <*Ref*>	[1..1]	±	C7	241
	OtherBusinessParties <*OthrBizPties*>	[0..1]		C6, C8	242
	Investor <*Invstr*>	[0..*]	±	C5	243
	StockExchange <*StockXchg*>	[0..1]	±		244
	TradeRegulator <*TradRgltr*>	[0..1]	±		244
	TripartyAgent <*TrptyAgt*>	[0..1]	±		245
	QualifiedForeignIntermediary <*QlfdFrgnIntrmy*>	[0..1]	±		246
	SupplementaryData <*SplmtryData*>	[0..*]	±	C10	247

4.3 Constraints

C1 AdditonalDetailsGuideline

Unless bilaterally agreed between the Sender and Receiver, DeclarationlDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

C2 AnyBIC

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consists of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional. (Algorithm)

C3 Country

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

C4 IBAN

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN. (Algorithm)

C5 IdentificationUsageRule

The presence of Identification and/or CountryOfResidence is mandatory.

C6 InvestorUsageRule

When investor is used with a country code, the country code specifies the nationality of the investor, for the settlement of certain securities (i.e. airlines, defence manufacturers) under the EU legislation.

C7 LinkedIdentificationGuideline

InstructingPartyTransactionIdentification, ExecutingPartyTransactionIdentification, MarketInfrastructureTransactionIdentification, ClientOrderLinkIdentification, PoolIdentification, BlockIdentification, AllocationIdentification, IndexIdentification, CommonIdentification and ComplianceIdentification must not appear more than once in the message.

C8 QualifiedForeignIntermediaryRule

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

C9 ShortLongNumberRule

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

C10 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 Identification <Id>

Presence: [1..1]

Definition: Information that unambiguously identifies an SecuritiesTradeConfirmationCancellation message as known by the account owner (or the instructing party acting on its behalf).

Identification <Id> contains the following **TransactiontIdentification4** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <*TxId*>	[1..1]	Text		240

4.4.1.1 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the instructing party.

Datatype: "Max35Text" on page 638

4.4.2 References <Refs>

Presence: [0..*]

Definition: Link to another transaction that must be processed after, before or at the same time.

References <Refs> contains the following **Linkages15** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	MessageNumber <*MsgNb*>	[0..1]	±	C9	241
	Reference <*Ref*>	[1..1]	±	C7	241

4.4.2.1 MessageNumber <MsgNb>

Presence: [0..1]

Definition: Message type number/message identifier of the message referenced in the linkage sequence.

Impacted by: C9 "ShortLongNumberRule"

MessageNumber <MsgNb> contains one of the following elements (see "DocumentNumber4Choice" on page 451 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <*ShrtNb*>	[1..1]	Text		451
Or	LongNumber <*LngNb*>	[1..1]	Text		451
Or}	ProprietaryNumber <*PrtryNb*>	[1..1]	±		452

Constraints

- **ShortLongNumberRule**

  ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

4.4.2.2 Reference <Ref>

Presence: [1..1]

Definition: Reference to the linked transaction.

Impacted by: C7 "LinkedIdentificationGuideline"

Reference <Ref> contains one of the following elements (see "IdentificationReference8Choice" on page 441 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	InstructingPartyTransactionIdentification *<InstgPtyTxId>*	[1..1]	Text		442
Or	ExecutingPartyTransactionIdentification *<ExctgPtyTxId>*	[1..1]	Text		442
Or	MarketInfrastructureTransactionIdentification *<MktInfrstrctrTxId>*	[1..1]	Text		442
Or	ClientOrderLinkIdentification *<ClntOrdrLkId>*	[1..1]	Text		443
Or	PoolIdentification *<PoolId>*	[1..1]	Text		443
Or	BlockIdentification *<BlckId>*	[1..1]	Text		443
Or	AllocationIdentification *<AllcnId>*	[1..1]	Text		443
Or	IndividualAllocationIdentification *<IndvAllcnId>*	[1..1]	Text		443
Or	SecondaryAllocationIdentification *<ScndryAllcnId>*	[1..1]	Text		443
Or	IndexIdentification *<IndxId>*	[1..1]	Text		443
Or	CommonIdentification *<CmonId>*	[1..1]	Text		444
Or	ComplianceIdentification *<CmplcId>*	[1..1]	Text		444
Or}	CollateralTransactionIdentification *<CollTxId>*	[1..1]	Text		444

Constraints

- **LinkedIdentificationGuideline**

  InstructingPartyTransactionIdentification, ExecutingPartyTransactionIdentification, MarketInfrastructureTransactionIdentification, ClientOrderLinkIdentification, PoolIdentification, BlockIdentification, AllocationIdentification, IndexIdentification, CommonIdentification and ComplianceIdentification must not appear more than once in the message.

4.4.3 OtherBusinessParties <OthrBizPties>

Presence: [0..1]

Definition: Chain of parties involved in the settlement of a transaction, including receipts and deliveries, book transfers, treasury deals, or other activities, resulting in the movement of a security or amount of money from one account to another.

Impacted by: C6 "InvestorUsageRule", C8 "QualifiedForeignIntermediaryRule"

OtherBusinessParties <OthrBizPties> contains the following **OtherParties18** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Investor <*Invstr*>	[0..*]	±	C5	243
	StockExchange <*StockXchg*>	[0..1]	±		244
	TradeRegulator <*TradRgltr*>	[0..1]	±		244
	TripartyAgent <*TrptyAgt*>	[0..1]	±		245
	QualifiedForeignIntermediary <*QlfdFrgnIntrmy*>	[0..1]	±		246

Constraints

- **InvestorUsageRule**

  When investor is used with a country code, the country code specifies the nationality of the investor, for the settlement of certain securities (i.e. airlines, defence manufacturers) under the EU legislation.

- **QualifiedForeignIntermediaryRule**

  If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

4.4.3.1 Investor <Invstr>

Presence: [0..*]

Definition: Party that identifies the underlying investor.

Impacted by: C5 "IdentificationUsageRule"

Investor <Invstr> contains the following elements (see "PartyIdentificationAndAccount79" on page 478 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	±		478
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	Text		479
	CashAccount <*CshAcct*>	[0..1]	±		479
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		479
	CountryOfResidence <*CtryOfRes*>	[0..1]	CodeSet		480
	AdditionalInformation <*AddtlInf*>	[0..1]	±		480
	AlternateIdentification <*AltrnId*>	[0..1]			480
	IdentificationType <*IdTp*>	[1..1]			480
{Or	Code <*Cd*>	[1..1]	CodeSet		481
Or}	Proprietary <*Prtry*>	[1..1]	±		481
	Country <*Ctry*>	[1..1]	CodeSet		481
	AlternateIdentification <*AltrnId*>	[1..1]	Text		481

Constraints

- **IdentificationUsageRule**

  The presence of Identification and/or CountryOfResidence is mandatory.

4.4.3.2 StockExchange <StockXchg>

Presence: [0..1]

Definition: Party that identifies the stock exchange.

StockExchange <StockXchg> contains the following elements (see "PartyIdentificationAndAccount87" on page 466 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]			467
{Or	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet		467
Or	ProprietaryIdentification <*PrtryId*>	[1..1]	±		467
Or}	NameAndAddress <*NmAndAdr*>	[1..1]	±		468
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		468
	AdditionalInformation <*AddtlInf*>	[0..1]	±		468
	AlternateIdentification <*AltrnId*>	[0..1]			468
	TypeOfIdentification <*TpOfId*>	[1..1]			469
{Or	Code <*Cd*>	[1..1]	CodeSet		469
Or}	Proprietary <*Prtry*>	[1..1]	±		469
	Country <*Ctry*>	[1..1]	CodeSet		470
	AlternateIdentification <*AltrnId*>	[1..1]	Text		470

4.4.3.3 TradeRegulator <TradRgltr>

Presence: [0..1]

Definition: Party that identifies the trade regulator.

TradeRegulator <TradRgltr> contains the following elements (see "PartyIdentificationAndAccount87" on page 466 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]			467
{Or	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet		467
Or	ProprietaryIdentification *<PrtryId>*	[1..1]	±		467
Or}	NameAndAddress *<NmAndAdr>*	[1..1]	±		468
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		468
	AdditionalInformation *<AddtlInf>*	[0..1]	±		468
	AlternateIdentification *<AltrnId>*	[0..1]			468
	TypeOfIdentification *<TpOfId>*	[1..1]			469
{Or	Code *<Cd>*	[1..1]	CodeSet		469
Or}	Proprietary *<Prtry>*	[1..1]	±		469
	Country *<Ctry>*	[1..1]	CodeSet		470
	AlternateIdentification *<AltrnId>*	[1..1]	Text		470

4.4.3.4 TripartyAgent <TrptyAgt>

Presence: [0..1]

Definition: Party that handles tri-party transactions.

TripartyAgent <TrptyAgt> contains the following elements (see "PartyIdentificationAndAccount83" on page 470 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]			471
{Or	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet		471
Or	ProprietaryIdentification *<PrtryId>*	[1..1]	±		471
Or}	NameAndAddress *<NmAndAdr>*	[1..1]	±		471
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	Text		471
	CashAccount *<CshAcct>*	[0..1]	±		472
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		472
	AdditionalInformation *<AddtlInf>*	[0..1]	±		472
	AlternateIdentification *<AltrnId>*	[0..1]			472
	TypeOfIdentification *<TpOfId>*	[1..1]			473
{Or	Code *<Cd>*	[1..1]	CodeSet		473
Or}	Proprietary *<Prtry>*	[1..1]	±		473
	Country *<Ctry>*	[1..1]	CodeSet		474
	AlternateIdentification *<AltrnId>*	[1..1]	Text		474

4.4.3.5 QualifiedForeignIntermediary <QlfdFrgnIntrmy>

Presence: [0..1]

Definition: Foreign Financial Institution which has been authorised by local authorities to act as account management institution in the country.

QualifiedForeignIntermediary <QlfdFrgnIntrmy> contains the following elements (see "PartyIdentificationAndAccount77" on page 486 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		487
	AlternateIdentification <*AltrnId*>	[0..1]			487
	IdentificationType <*IdTp*>	[1..1]			488
{Or	Code <*Cd*>	[1..1]	CodeSet		488
Or}	Proprietary <*Prtry*>	[1..1]	±		488
	Country <*Ctry*>	[1..1]	CodeSet		489
	AlternateIdentification <*AltrnId*>	[1..1]	Text		489
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	Text		489
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		489
	AdditionalInformation <*AddtlInf*>	[0..1]	±		489

4.4.4 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C10 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 405 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		405
	Envelope <*Envlp*>	[1..1]			405
	Contents <*Cnts*>	[1..1]	(User Defined)		405

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 setr.030.001.01 SecuritiesTradeConfirmationResponseV01

5.1 MessageDefinition Functionality

Scope

Sent by an instructing party, a custodian or an affirming party to an executing party (local matching) or to Central Matching Utility (CMU) to affirm (accept) or disaffirm (reject) (central matching) the SecuritiesTradeConfirmation message. If accepting the SecuritiesTradeConfirmation message, then the trade is ready for settlement processing. If rejecting the SecuritiesTradeConfirmation message, then the trade is not ready for settlement.

The executing party is typically the broker/dealer or an intermediary system/vendor communicating on behalf of the broker/dealer.

The instructing party is typically the investment manager or an intermediary system/vendor communicating on behalf of the investment manager or of other categories of investors.

The custodian or an affirming party is typically the custodian, trustee, financial institution, intermediary system/vendor communicating on behalf of them, or their agent.

The ISO 20022 Business Application Header must be used

Usage

Initiator: Both in local and central matching, the Initiator may be the Instructing Party, Custodian or Affirming party.

Respondent: Executing party does not need to respond if an affirmation. Executing party may respond with modification or cancellation of the rejected SecuritiesTradeConfirmation message.

Outline

The SecuritiesTradeConfirmationResponseV01 MessageDefinition is composed of 6 MessageBuildingBlocks:

A. Identification

   Information that unambiguously identifies an SecuritiesTradeConfirmationResponse message as known by the account owner (or the instructing party acting on its behalf).

B. References

   Link to another transaction that must be processed after, before or at the same time.

C. Status

   Provides details on the processing status of the trade.

D. ClearingDetails

   Provides clearing member information.

E. ConfirmationParties

   Parties involved in the confirmation of the details of a trade.

F. SupplementaryData

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

5.2 Structure

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesTradConfRspn>	[1..1]			
	Identification <*Id*>	[1..1]			250
	TransactionIdentification <*TxId*>	[1..1]	Text		251
	References <*Refs*>	[1..*]			251
	MessageNumber <*MsgNb*>	[0..1]	±	C8	251
	Reference <*Ref*>	[1..1]	±	C7	251
	Status <*Sts*>	[1..1]		C1, C10	252
	AffirmationStatus <*AffirmSts*>	[1..1]	±		253
	UnaffirmedReason <*UaffrmdRsn*>	[0..1]	±		253
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		253
	ClearingDetails <*ClrDtls*>	[0..1]			253
	ClearingMember <*ClrMmb*>	[1..*]	±		254
	ClearingSegment <*ClrSgmt*>	[0..1]	±		254
	ConfirmationParties <*ConfPties*>	[0..*]			255
	AffirmingParty <*AffrmgPty*>	[1..1]	±		255
	Buyer <*Buyr*>	[0..1]	±		256
	Borrower <*Brrwr*>	[0..1]	±		257
	Seller <*Sellr*>	[0..1]	±		258
	Lender <*Lndr*>	[0..1]	±		259
	TradeBeneficiaryParty <*TradBnfcryPty*>	[0..1]	±		260
	SupplementaryData <*SplmtryData*>	[0..*]	±	C9	261

5.3 Constraints

C1 AdditionalReasonInforrmationRule

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

C2 AdditonalDetailsGuideline

Unless bilaterally agreed between the Sender and Receiver, DeclarationlDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

C3 AdditonalDetailsGuideline

Unless bilaterally agreed between the Sender and Receiver, DeclarationlDetails and PartyContactDetails must not contain information that can be provided in a structured field.

C4 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 comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional. (Algorithm)

C5 Country

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

C6 IBAN

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN. (Algorithm)

C7 LinkedIdentificationGuideline

InstructingPartyTransactionIdentification, ExecutingPartyTransactionIdentification, MarketInfrastructureTransactionIdentification, ClientOrderLinkIdentification, PoolIdentification, BlockIdentification, AllocationIdentification, IndexIdentification, CommonIdentification and ComplianceIdentification must not appear more than once in the message.

C8 ShortLongNumberRule

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

C9 SupplementaryDataRule

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

C10 UnaffirmedReasonRule

If AffirmationStatus is Unaffirmed then UnaffirmedReason must be present. (CrossElementComplexRule)

5.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

5.4.1 Identification <Id>

Presence: [1..1]

Definition: Information that unambiguously identifies an SecuritiesTradeConfirmationResponse message as known by the account owner (or the instructing party acting on its behalf).

Identification <Id> contains the following **TransactiontIdentification4** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <*TxId*>	[1..1]	Text		251

5.4.1.1 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the instructing party.

Datatype: "Max35Text" on page 638

5.4.2 References <Refs>

Presence: [1..*]

Definition: Link to another transaction that must be processed after, before or at the same time.

References <Refs> contains the following **Linkages15** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	MessageNumber <*MsgNb*>	[0..1]	±	C8	251
	Reference <*Ref*>	[1..1]	±	C7	251

5.4.2.1 MessageNumber <MsgNb>

Presence: [0..1]

Definition: Message type number/message identifier of the message referenced in the linkage sequence.

Impacted by: C8 "ShortLongNumberRule"

MessageNumber <MsgNb> contains one of the following elements (see "DocumentNumber4Choice" on page 451 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <*ShrtNb*>	[1..1]	Text		451
Or	LongNumber <*LngNb*>	[1..1]	Text		451
Or}	ProprietaryNumber <*PrtryNb*>	[1..1]	±		452

Constraints

- **ShortLongNumberRule**

  ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

5.4.2.2 Reference <Ref>

Presence: [1..1]

Definition: Reference to the linked transaction.

Impacted by: C7 "LinkedIdentificationGuideline"

Reference <Ref> contains one of the following elements (see "IdentificationReference8Choice" on page 441 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	InstructingPartyTransactionIdentification *<InstgPtyTxId>*	[1..1]	Text		442
Or	ExecutingPartyTransactionIdentification *<ExctgPtyTxId>*	[1..1]	Text		442
Or	MarketInfrastructureTransactionIdentification *<MktInfrstrctrTxId>*	[1..1]	Text		442
Or	ClientOrderLinkIdentification *<ClntOrdrLkId>*	[1..1]	Text		443
Or	PoolIdentification *<PoolId>*	[1..1]	Text		443
Or	BlockIdentification *<BlckId>*	[1..1]	Text		443
Or	AllocationIdentification *<AllcnId>*	[1..1]	Text		443
Or	IndividualAllocationIdentification *<IndvAllcnId>*	[1..1]	Text		443
Or	SecondaryAllocationIdentification *<ScndryAllcnId>*	[1..1]	Text		443
Or	IndexIdentification *<IndxId>*	[1..1]	Text		443
Or	CommonIdentification *<CmonId>*	[1..1]	Text		444
Or	ComplianceIdentification *<CmplcId>*	[1..1]	Text		444
Or}	CollateralTransactionIdentification *<CollTxId>*	[1..1]	Text		444

Constraints

- **LinkedIdentificationGuideline**

  InstructingPartyTransactionIdentification, ExecutingPartyTransactionIdentification, MarketInfrastructureTransactionIdentification, ClientOrderLinkIdentification, PoolIdentification, BlockIdentification, AllocationIdentification, IndexIdentification, CommonIdentification and ComplianceIdentification must not appear more than once in the message.

5.4.3 Status <Sts>

Presence: [1..1]

Definition: Provides details on the processing status of the trade.

Impacted by: C1 "AdditionalReasonInforrmationRule", C10 "UnaffirmedReasonRule"

Status <Sts> contains the following **StatusAndReason10** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	AffirmationStatus *<AffirmSts>*	[1..1]	±		253
	UnaffirmedReason *<UaffrmdRsn>*	[0..1]	±		253
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		253

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

- **UnaffirmedReasonRule**

  If AffirmationStatus is Unaffirmed then UnaffirmedReason must be present.

```
On Condition
    /AffirmationStatus/Code is equal to value 'Unaffirmed'
Following Must be True
    /UnaffirmedReason Must be present
```

5.4.3.1 AffirmationStatus <AffirmSts>

Presence: [1..1]

Definition: Status of affirmation of a trade.

AffirmationStatus <AffirmSts> contains one of the following elements (see "AffirmationStatus7Choice" on page 575 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		575
Or}	Proprietary <*Prtry*>	[1..1]	±		575

5.4.3.2 UnaffirmedReason <UaffrmdRsn>

Presence: [0..1]

Definition: Specifies the reason why the instruction has an unaffirmed status.

UnaffirmedReason <UaffrmdRsn> contains one of the following elements (see "UnaffirmedReason2Choice" on page 560 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		560
Or}	Proprietary <*Prtry*>	[1..1]	±		561

5.4.3.3 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional information about the reason in narrative form.

Datatype: "Max210Text" on page 638

5.4.4 ClearingDetails <ClrDtls>

Presence: [0..1]

Definition: Provides clearing member information.

ClearingDetails <ClrDtls> contains the following **Clearing3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ClearingMember *<ClrMmb>*	[1..*]	±		254
	ClearingSegment *<ClrSgmt>*	[0..1]	±		254

5.4.4.1 ClearingMember <ClrMmb>

Presence: [1..*]

Definition: Provides details about the clearing member identification and account.

ClearingMember <ClrMmb> contains the following elements (see "PartyIdentificationAndAccount78" on page 481 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		482
	AlternateIdentification *<AltrnId>*	[0..1]			483
	IdentificationType *<IdTp>*	[1..1]			483
{Or	Code *<Cd>*	[1..1]	CodeSet		484
Or}	Proprietary *<Prtry>*	[1..1]	±		484
	Country *<Ctry>*	[1..1]	CodeSet		484
	AlternateIdentification *<AltrnId>*	[1..1]	Text		484
	Side *<Sd>*	[0..1]	CodeSet		485
	ClearingAccount *<ClrAcct>*	[0..1]			485
	Identification *<Id>*	[1..1]	Text		485
	Type *<Tp>*	[1..1]	CodeSet		485
	Name *<Nm>*	[0..1]	Text		486
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		486
	AdditionalInformation *<AddtlInf>*	[0..1]	±		486

5.4.4.2 ClearingSegment <ClrSgmt>

Presence: [0..1]

Definition: Clearing organisation that will clear the trade.

Note: This field allows Clearing Member Firm to segregate flows coming from clearing counterparty's clearing system. Indeed, Clearing Member Firms receive messages from the same system (same sender) and this field allows them to know if the message is related to equities or derivatives.

ClearingSegment <ClrSgmt> contains one of the following elements (see "PartyIdentification35Choice" on page 490 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	BIC *<BIC>*	[1..1]	IdentifierSet		490
Or}	ProprietaryIdentification *<PrtryId>*	[1..1]	±		490

5.4.5 ConfirmationParties <ConfPties>

Presence: [0..*]

Definition: Parties involved in the confirmation of the details of a trade.

ConfirmationParties <ConfPties> contains the following **ConfirmationParties3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	AffirmingParty *<AffrmgPty>*	[1..1]	±		255
	Buyer *<Buyr>*	[0..1]	±		256
	Borrower *<Brrwr>*	[0..1]	±		257
	Seller *<Sellr>*	[0..1]	±		258
	Lender *<Lndr>*	[0..1]	±		259
	TradeBeneficiaryParty *<TradBnfcryPty>*	[0..1]	±		260

5.4.5.1 AffirmingParty <AffrmgPty>

Presence: [1..1]

Definition: Party (buyer or seller) that positively affirms the details of a previously agreed security trade confirmation.

AffirmingParty <AffrmgPty> contains the following elements (see "ConfirmationPartyDetails4" on page 503 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		504
	SafekeepingAccount <*SfkpgAcct*>	[0..1]			505
	Identification <*Id*>	[1..1]	Text		505
	Type <*Tp*>	[0..1]	±		505
	Name <*Nm*>	[0..1]	Text		506
	CashDetails <*CshDtls*>	[0..1]	±		506
	AlternateIdentification <*AltrnId*>	[0..1]			506
	IdentificationType <*IdTp*>	[1..1]			506
{Or	Code <*Cd*>	[1..1]	CodeSet		507
Or}	Proprietary <*Prtry*>	[1..1]	±		507
	Country <*Ctry*>	[1..1]	CodeSet		507
	AlternateIdentification <*AltrnId*>	[1..1]	Text		507
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		508
	AdditionalInformation <*AddtlInf*>	[0..1]			508
	DeclarationDetails <*DclrtnDtls*>	[0..1]	Text		508
	PartyContactDetails <*PtyCtctDtls*>	[0..1]	Text		508

5.4.5.2 Buyer <Buyr>

Presence: [0..1]

Definition: Party that buys goods or services, or a financial instrument.

Buyer <Buyr> contains the following elements (see "ConfirmationPartyDetails2" on page 514 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		515
	AlternateIdentification *<AltrnId>*	[0..1]			516
	IdentificationType *<IdTp>*	[1..1]			516
{Or	Code *<Cd>*	[1..1]	CodeSet		517
Or}	Proprietary *<Prtry>*	[1..1]	±		517
	Country *<Ctry>*	[1..1]	CodeSet		517
	AlternateIdentification *<AltrnId>*	[1..1]	Text		517
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		518
	AdditionalInformation *<AddtlInf>*	[0..1]			518
	DeclarationDetails *<DclrtnDtls>*	[0..1]	Text		518
	PartyContactDetails *<PtyCtctDtls>*	[0..1]	Text		518
	InvestorCapacity *<InvstrCpcty>*	[0..1]	±		518
	TradingPartyCapacity *<TradgPtyCpcty>*	[0..1]			518
{Or	Code *<Cd>*	[1..1]	CodeSet		519
Or}	Proprietary *<Prtry>*	[1..1]	±		520

5.4.5.3 Borrower <Brrwr>

Presence: [0..1]

Definition: Party that has applied, met specific requirements, and received a monetary or securities loan from a lender. The party initiating the request signs a promissory note agreeing to pay the lien holder back during a specified timeframe for the entire loan amount plus any additional fees. The borrower is legally responsible for repayment of the loan and is subject to any penalties for not repaying the loan back based on the lending terms agreed upon.

Borrower <Brrwr> contains the following elements (see "ConfirmationPartyDetails2" on page 514 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		515
	AlternateIdentification *<AltrnId>*	[0..1]			516
	IdentificationType *<IdTp>*	[1..1]			516
{Or	Code *<Cd>*	[1..1]	CodeSet		517
Or}	Proprietary *<Prtry>*	[1..1]	±		517
	Country *<Ctry>*	[1..1]	CodeSet		517
	AlternateIdentification *<AltrnId>*	[1..1]	Text		517
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		518
	AdditionalInformation *<AddtlInf>*	[0..1]			518
	DeclarationDetails *<DclrtnDtls>*	[0..1]	Text		518
	PartyContactDetails *<PtyCtctDtls>*	[0..1]	Text		518
	InvestorCapacity *<InvstrCpcty>*	[0..1]	±		518
	TradingPartyCapacity *<TradgPtyCpcty>*	[0..1]			518
{Or	Code *<Cd>*	[1..1]	CodeSet		519
Or}	Proprietary *<Prtry>*	[1..1]	±		520

5.4.5.4 Seller <Sellr>

Presence: [0..1]

Definition: Party that sells goods or services, or a financial instrument.

Seller <Sellr> contains the following elements (see "ConfirmationPartyDetails2" on page 514 for details)

Or	MessageElement**<*XML Tag*>**	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		515
	AlternateIdentification <*AltrnId*>	[0..1]			516
	IdentificationType <*IdTp*>	[1..1]			516
{Or	Code <*Cd*>	[1..1]	CodeSet		517
Or}	Proprietary <*Prtry*>	[1..1]	±		517
	Country <*Ctry*>	[1..1]	CodeSet		517
	AlternateIdentification <*AltrnId*>	[1..1]	Text		517
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		518
	AdditionalInformation <*AddtlInf*>	[0..1]			518
	DeclarationDetails <*DclrtnDtls*>	[0..1]	Text		518
	PartyContactDetails <*PtyCtctDtls*>	[0..1]	Text		518
	InvestorCapacity <*InvstrCpcty*>	[0..1]	±		518
	TradingPartyCapacity <*TradgPtyCpcty*>	[0..1]			518
{Or	Code <*Cd*>	[1..1]	CodeSet		519
Or}	Proprietary <*Prtry*>	[1..1]	±		520

5.4.5.5 Lender <Lndr>

Presence: [0..1]

Definition: A private, public or institutional entity which makes funds available to others to borrow.

Lender <Lndr> contains the following elements (see "ConfirmationPartyDetails2" on page 514 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		515
	AlternateIdentification *<AltrnId>*	[0..1]			516
	IdentificationType *<IdTp>*	[1..1]			516
{Or	Code *<Cd>*	[1..1]	CodeSet		517
Or}	Proprietary *<Prtry>*	[1..1]	±		517
	Country *<Ctry>*	[1..1]	CodeSet		517
	AlternateIdentification *<AltrnId>*	[1..1]	Text		517
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		518
	AdditionalInformation *<AddtlInf>*	[0..1]			518
	DeclarationDetails *<DclrtnDtls>*	[0..1]	Text		518
	PartyContactDetails *<PtyCtctDtls>*	[0..1]	Text		518
	InvestorCapacity *<InvstrCpcty>*	[0..1]	±		518
	TradingPartyCapacity *<TradgPtyCpcty>*	[0..1]			518
{Or	Code *<Cd>*	[1..1]	CodeSet		519
Or}	Proprietary *<Prtry>*	[1..1]	±		520

5.4.5.6 TradeBeneficiaryParty <TradBnfcryPty>

Presence: [0..1]

Definition: Party involved in a legal proceeding, agreement, or other transaction.

TradeBeneficiaryParty <TradBnfcryPty> contains the following elements (see "ConfirmationPartyDetails3" on page 508 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		509
	SafekeepingAccount <*SfkpgAcct*>	[0..1]			510
	Identification <*Id*>	[1..1]	Text		510
	Type <*Tp*>	[0..1]	±		510
	Name <*Nm*>	[0..1]	Text		511
	CashDetails <*CshDtls*>	[0..1]	±		511
	AlternateIdentification <*AltrnId*>	[0..1]			511
	IdentificationType <*IdTp*>	[1..1]			511
{Or	Code <*Cd*>	[1..1]	CodeSet		512
Or}	Proprietary <*Prtry*>	[1..1]	±		512
	Country <*Ctry*>	[1..1]	CodeSet		512
	AlternateIdentification <*AltrnId*>	[1..1]	Text		512
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		513
	AdditionalInformation <*AddtlInf*>	[0..1]			513
	DeclarationDetails <*DclrtnDtls*>	[0..1]	Text		513
	PartyContactDetails <*PtyCtctDtls*>	[0..1]	Text		513
	PartyCapacity <*PtyCpcty*>	[0..1]			513
{Or	Code <*Cd*>	[1..1]	CodeSet		513
Or}	Proprietary <*Prtry*>	[1..1]	±		514

5.4.6 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C9 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 405 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		405
	Envelope <*Envlp*>	[1..1]			405
	Contents <*Cnts*>	[1..1]	(User Defined)		405

Constraints

- **SupplementaryDataRule**

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

6 setr.044.001.02 SecuritiesTradeConfirmation-StatusAdviceV02

6.1 MessageDefinition Functionality

Scope

This message is sent from Central Matching Utility (CMU) to an executing party or an instructing party to advise the status of the SecuritiesTradeConfirmation message previously sent by the party. The status may be a processing, pending processing, affirmed or disaffirmed, cancel or replacement by an instructing party, a custodian or an affirming party, internal matching, and/or matching status.

The instructing party is typically the investment manager or an intermediary system/vendor communicating on behalf of the investment manager or of other categories of investors. The executing party is typically the broker/dealer or an intermediary system/vendor communicating on behalf of the broker/dealer.

The ISO 20022 Business Application Header must be used

Usage

Initiator: In central matching the Initiator is the Central Matching Utility.

Respondent: no response is needed by the recipient of the message.

Outline

The SecuritiesTradeConfirmationStatusAdviceV02 MessageDefinition is composed of 13 MessageBuildingBlocks:

A. Identification

   Information that unambiguously identifies an SecuritiesTradeConfirmationStatusAdvice message as known by the account owner (or the instructing party acting on its behalf).

B. References

   Link to another transaction that must be processed after, before or at the same time.

C. AffirmationStatus

   Provides details on the affitrmation status of a trade.

D. ProcessingStatus

   Provides the processing status of a trade.

E. MatchingStatus

   Provides details on the matching status of a trade.

F. ReplacementProcessingStatus

   Provides the replacement processing status of a trade.

G. CancellationProcessingStatus

   Provides details on the cancellation status of a trade.

H. PartyTradingDetails

Details of the trading party.

I. CounterpartyTradingDetails

Details of the trading counterparty.

J. ConfirmationParties

Parties used for acting parties that applies either to the whole message or to individual sides.

K. DeliveringSettlementParties

Identifies the chain of delivering settlement parties.

L. ReceivingSettlementParties

Identifies the chain of receiving settlement parties.

M. SupplementaryData

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

6.2 Structure

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesTradConfStsAdvc>	[1..1]		C37	
	Identification *<Id>*	[1..1]			276
	TransactionIdentification *<TxId>*	[1..1]	Text		276
	References *<Refs>*	[1..*]			276
	MessageNumber *<MsgNb>*	[0..1]	±	C36	277
	Reference *<Ref>*	[1..1]	±	C23	277
	AffirmationStatus *<AffirmSts>*	[0..1]			278
{Or	**Affirmed** *<Affrmd>*	[1..1]	±	C4	279
Or	**Unaffirmed** *<Uaffrmd>*	[1..1]	±		279
Or}	**ProprietaryStatus** *<PrtrySts>*	[0..1]	±		279
	ProcessingStatus *<PrcgSts>*	[0..1]			280
{Or	**AcknowledgedAccepted** *<AckdAccptd>*	[1..1]	±	C4	280
Or	**AlreadyMatchedAndAffirmed** *<AlrdyMtchdAndAffrmd>*	[1..1]	±	C4	281
Or	**DefaultAction** *<DfltActn>*	[1..1]	±	C4	281
Or	**Done** *<Done>*	[1..1]	±	C4	282
Or	**ForcedRejection** *<ForcdRjctn>*	[1..1]	±	C4	282
Or	**FullyExecutedConfirmationSent** *<FullyExctdConfSnt>*	[1..1]	±	C4	282
Or	**Future** *<Futr>*	[1..1]	±	C4	283
Or	**Generated** *<Gnrtd>*	[1..1]	±	C4	283
Or	**InRepair** *<InRpr>*	[1..1]	±		284
Or	**NoInstruction** *<NoInstr>*	[1..1]	±	C4	284
Or	**OpenOrder** *<OpnOrdr>*	[1..1]	±	C4	284
Or	**PendingProcessing** *<PdgPrcg>*	[1..1]	±		285
Or	**ReceivedAtIntermediary** *<RcvdAtIntrmy>*	[1..1]	±	C4	285
Or	**Rejected** *<Rjctd>*	[1..1]	±		286
Or	**SettlementInstructionSent** *<SttlmInstrSnt>*	[1..1]	±	C4	286
Or	**StandingInstruction** *<StgInstr>*	[1..1]	±	C4	286
Or	**TradingSuspendedByStockExchange** *<TradgSspdByS-tockXchg>*	[1..1]	±	C4	287
Or	**Treated** *<Trtd>*	[1..1]	±	C4	287

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
Or}	**ProprietaryStatus** <*PrtrySts*>	[0..1]	±		288
	MatchingStatus <*MtchgSts*>	[0..1]			288
{Or	**Matched** <*Mtchd*>	[1..1]	±	C4	288
Or	**MatchedWithTolerance** <*MtchdWthTlrnce*>	[1..1]	±	C4	289
Or	**MatchingAlleged** <*MtchgAllgd*>	[1..1]			289
{Or	**Reason** <*Rsn*>	[1..*]			290
	Code <*Cd*>	[1..1]			290
{Or	**Code** <*Cd*>	[1..1]	CodeSet		290
Or}	**Proprietary** <*Prtry*>	[1..1]	±		290
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		291
Or}	**NoSpecifiedReason** <*NoSpcfdRsn*>	[1..1]	CodeSet		291
Or	**Unmatched** <*Umtchd*>	[1..1]	±		291
Or}	**ProprietaryStatus** <*PrtrySts*>	[0..1]	±		291
	ReplacementProcessingStatus <*RplcmntPrcgSts*>	[0..1]			291
{Or	**Accepted** <*Accptd*>	[1..1]	±	C4	292
Or	**Completed** <*Cmpltd*>	[1..1]	±	C4	292
Or	**Denied** <*Dnd*>	[1..1]	±	C4	293
Or	**InRepair** <*InRpr*>	[1..1]	±	C4	293
Or	**PartialReplacementAccepted** <*PrtlRplcmntAccptd*>	[1..1]	±	C4	294
Or	**Pending** <*Pdg*>	[1..1]	±	C4	294
Or	**ReceivedAtIntermediary** <*RcvdAtIntrmy*>	[1..1]	±	C4	294
Or	**ReceivedAtStockExchange** <*RcvdAtStockXchg*>	[1..1]	±	C4	295
Or	**Rejected** <*Rjctd*>	[1..1]	±	C4	295
Or	**ModificationRequested** <*ModReqd*>	[1..1]	±	C4	296
Or}	**ProprietaryStatus** <*PrtrySts*>	[0..1]	±		296
	CancellationProcessingStatus <*CxlPrcgSts*>	[0..1]			296
{Or	**CancellationPending** <*CxlPdg*>	[1..1]	±		297
Or	**CancellationRequested** <*CxlReqd*>	[1..1]	±	C4	297
Or	**CancellationCompleted** <*CxlCmpltd*>	[1..1]	±	C4	298
Or}	**ProprietaryStatus** <*PrtrySts*>	[0..1]	±		298
	PartyTradingDetails <*PtyTradgDtls*>	[0..1]		C12, C33, C39	298

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BusinessProcessType <*BizPrcTp*>	[0..1]	±		302
	OrderIdentification <*OrdrId*>	[0..*]	Text		302
	ClientOrderIdentification <*ClntOrdrId*>	[0..*]	Text		302
	SecondaryClientOrderIdentification <*ScndryClntOrdrId*>	[0..*]	Text		302
	ListIdentification <*ListId*>	[0..*]	Text		302
	FinancialInstrumentIdentification <*FinInstrmId*>	[1..1]	±	C14, C15, C20, C21, C27	303
	Side <*Sd*>	[1..1]	CodeSet		304
	Payment <*Pmt*>	[0..1]	CodeSet		305
	TradeTransactionType <*TradTxTp*>	[0..1]	±		305
	TradeTransactionCondition <*TradTxCond*>	[0..*]	±		306
	PreAdvice <*PreAdvc*>	[0..1]	Indicator		306
	PlaceOfTrade <*PlcOfTrad*>	[0..1]		C17, C24, C34	306
	Identification <*Id*>	[0..1]	±		307
	Type <*Tp*>	[0..1]			307
{Or	**Code** <*Cd*>	[1..1]	CodeSet		307
Or}	**Proprietary** <*Prtry*>	[1..1]	±		308
	OrderBookingDate <*OrdrBookgDt*>	[0..1]	Date		308
	TradeOriginationDate <*TradOrgtnDt*>	[0..1]	DateTime		308
	TradeDate <*TradDt*>	[1..1]	±		308
	ProcessingDate <*PrcgDt*>	[0..1]	±		309
	SettlementDate <*SttlmDt*>	[1..1]	±		309
	NAVDate <*NAVDt*>	[0..1]	±		309
	PartialFillDetails <*PrtlFillDtls*>	[0..*]		C28	309
	ConfirmationQuantity <*ConfQty*>	[1..1]	±		310
	DealPrice <*DealPric*>	[1..1]	±		310
	TradeDate <*TradDt*>	[0..1]	±		311
	PlaceOfTrade <*PlcOfTrad*>	[0..1]		C18, C25, C35	311
	Identification <*Id*>	[0..1]	±		312

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Type *<Tp>*	[0..1]			312
{Or	**Code** *<Cd>*	[1..1]	CodeSet		312
Or}	**Proprietary** *<Prtry>*	[1..1]	±		312
	OriginalOrderedQuantity *<OrgnlOrdrdQty>*	[1..1]	±		313
	PreviouslyExecutedQuantity *<PrevslyExctdQty>*	[1..1]	±		313
	RemainingQuantity *<RmngQty>*	[1..1]	±		313
	MatchIncrementQuantity *<MtchIncrmtQty>*	[0..1]	±		313
	ConfirmationQuantity *<ConfQty>*	[1..1]	±		314
	QuantityBreakdown *<QtyBrkdwn>*	[0..*]	±		314
	GrossTradeAmount *<GrssTradAmt>*	[0..1]	±		314
	DealPrice *<DealPric>*	[1..1]	±		315
	TypeOfPrice *<TpOfPric>*	[0..1]	±		315
	CashMargin *<CshMrgn>*	[0..1]	CodeSet		315
	Commission *<Comssn>*	[0..1]	±		316
	NumberOfDaysAccrued *<NbOfDaysAcrd>*	[0..1]	Quantity	C26	317
	GiveUpNumberOfDays *<GvUpNbOfDays>*	[0..1]	Quantity	C26	318
	InterestType *<IntrstTp>*	[0..1]	CodeSet		318
	AccruedInterestPercentage *<AcrdIntrstPctg>*	[0..1]	Rate		318
	TradeRegulatoryConditionsType *<TradRgltryCondsTp>*	[0..1]	CodeSet		318
	CurrencyToBuyOrSell *<CcyToBuyOrSell>*	[0..1]	±		319
	OrderOriginatorEligibility *<OrdrOrgtrElgblty>*	[0..1]	CodeSet		319
	PositionEffect *<PosFct>*	[0..1]	CodeSet		319
	DerivativeCovered *<DerivCvrd>*	[0..1]	Indicator		320
	ChargeTaxBasisType *<ChrgTaxBsisTp>*	[0..1]	±		320
	CapitalGainType *<CptlGnTp>*	[0..1]	±		320
	MatchStatus *<MtchSts>*	[0..1]	±		320
	CallInType *<CallInTp>*	[0..1]	CodeSet		321
	YieldType *<YldTp>*	[0..1]	±		321
	Reporting *<Rptg>*	[0..*]	±		321
	AdditionalPhysicalOrRegistrationDetails *<AddtlPhysOr-RegnDtls>*	[0..1]	±		322
	AdditionalTradeInstructionProcessingInformation *<AddtlTra-dInstrPrcgInf>*	[0..1]	Text		322

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount *<AcrdIntrstAmt>*	[0..1]	±		322
	CounterpartyTradingDetails *<CtrPtyTradgDtls>*	[0..1]		C12, C33, C39	322
	BusinessProcessType *<BizPrcTp>*	[0..1]	±		326
	OrderIdentification *<OrdrId>*	[0..*]	Text		326
	ClientOrderIdentification *<ClntOrdrId>*	[0..*]	Text		326
	SecondaryClientOrderIdentification *<ScndryClntOrdrId>*	[0..*]	Text		326
	ListIdentification *<ListId>*	[0..*]	Text		326
	FinancialInstrumentIdentification *<FinInstrmId>*	[1..1]	±	C14, C15, C20, C21, C27	327
	Side *<Sd>*	[1..1]	CodeSet		328
	Payment *<Pmt>*	[0..1]	CodeSet		329
	TradeTransactionType *<TradTxTp>*	[0..1]	±		329
	TradeTransactionCondition *<TradTxCond>*	[0..*]	±		330
	PreAdvice *<PreAdvc>*	[0..1]	Indicator		330
	PlaceOfTrade *<PlcOfTrad>*	[0..1]		C17, C24, C34	330
	Identification *<Id>*	[0..1]	±		331
	Type *<Tp>*	[0..1]			331
{Or	**Code** *<Cd>*	[1..1]	CodeSet		331
Or}	**Proprietary** *<Prtry>*	[1..1]	±		332
	OrderBookingDate *<OrdrBookgDt>*	[0..1]	Date		332
	TradeOriginationDate *<TradOrgtnDt>*	[0..1]	DateTime		332
	TradeDate *<TradDt>*	[1..1]	±		332
	ProcessingDate *<PrcgDt>*	[0..1]	±		333
	SettlementDate *<SttlmDt>*	[1..1]	±		333
	NAVDate *<NAVDt>*	[0..1]	±		333
	PartialFillDetails *<PrtlFillDtls>*	[0..*]		C28	333
	ConfirmationQuantity *<ConfQty>*	[1..1]	±		334
	DealPrice *<DealPric>*	[1..1]	±		334
	TradeDate *<TradDt>*	[0..1]	±		335

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceOfTrade <*PlcOfTrad*>	[0..1]		C18, C25, C35	335
	Identification <*Id*>	[0..1]	±		336
	Type <*Tp*>	[0..1]			336
{Or	**Code** <*Cd*>	[1..1]	CodeSet		336
Or}	**Proprietary** <*Prtry*>	[1..1]	±		336
	OriginalOrderedQuantity <*OrgnlOrdrdQty*>	[1..1]	±		337
	PreviouslyExecutedQuantity <*PrevslyExctdQty*>	[1..1]	±		337
	RemainingQuantity <*RmngQty*>	[1..1]	±		337
	MatchIncrementQuantity <*MtchIncrmtQty*>	[0..1]	±		337
	ConfirmationQuantity <*ConfQty*>	[1..1]	±		338
	QuantityBreakdown <*QtyBrkdwn*>	[0..*]	±		338
	GrossTradeAmount <*GrssTradAmt*>	[0..1]	±		338
	DealPrice <*DealPric*>	[1..1]	±		339
	TypeOfPrice <*TpOfPric*>	[0..1]	±		339
	CashMargin <*CshMrgn*>	[0..1]	CodeSet		339
	Commission <*Comssn*>	[0..1]	±		340
	NumberOfDaysAccrued <*NbOfDaysAcrd*>	[0..1]	Quantity	C26	341
	GiveUpNumberOfDays <*GvUpNbOfDays*>	[0..1]	Quantity	C26	342
	InterestType <*IntrstTp*>	[0..1]	CodeSet		342
	AccruedInterestPercentage <*AcrdIntrstPctg*>	[0..1]	Rate		342
	TradeRegulatoryConditionsType <*TradRgltryCondsTp*>	[0..1]	CodeSet		342
	CurrencyToBuyOrSell <*CcyToBuyOrSell*>	[0..1]	±		343
	OrderOriginatorEligibility <*OrdrOrgtrElgblty*>	[0..1]	CodeSet		343
	PositionEffect <*PosFct*>	[0..1]	CodeSet		343
	DerivativeCovered <*DerivCvrd*>	[0..1]	Indicator		344
	ChargeTaxBasisType <*ChrgTaxBsisTp*>	[0..1]	±		344
	CapitalGainType <*CptlGnTp*>	[0..1]	±		344
	MatchStatus <*MtchSts*>	[0..1]	±		344
	CallInType <*CallInTp*>	[0..1]	CodeSet		345
	YieldType <*YldTp*>	[0..1]	±		345
	Reporting <*Rptg*>	[0..*]	±		345

Or	MessageElement/BuildingBlock*<XML Tag>*	Mult.	Type	Constr. No.	Page
	AdditionalPhysicalOrRegistrationDetails *<AddtlPhysOrRegnDtls>*	[0..1]	±		346
	AdditionalTradeInstructionProcessingInformation *<AddtlTradInstrPrcgInf>*	[0..1]	Text		346
	AccruedInterestAmount *<AcrdIntrstAmt>*	[0..1]	±		346
	ConfirmationParties *<ConfPties>*	[0..*]			346
	Investor *<Invstr>*	[0..*]	±	C19	347
	Buyer *<Buyr>*	[0..1]	±		348
	Borrower *<Brrwr>*	[0..1]	±		349
	Seller *<Sellr>*	[0..1]	±		350
	Lender *<Lndr>*	[0..1]	±		351
	BrokerOfCredit *<BrkrOfCdt>*	[0..1]	±		352
	IntroducingFirm *<IntrdcgFirm>*	[0..1]	±		353
	StepInFirm *<StepInFirm>*	[0..1]	±		354
	StepOutFirm *<StepOutFirm>*	[0..1]	±		355
	ClearingFirm *<ClrFirm>*	[0..1]	±		356
	ExecutingBroker *<ExctgBrkr>*	[0..1]	±		356
	AffirmingParty *<AffrmgPty>*	[0..1]	±		357
	TradeBeneficiaryParty *<TradBnfcryPty>*	[0..1]	±		358
	DeliveringSettlementParties *<DlvrgSttlmPties>*	[0..1]	±	C29, C30, C31, C32, C13	359
	ReceivingSettlementParties *<RcvgSttlmPties>*	[0..1]	±	C29, C30, C31, C32, C13	363
	SupplementaryData *<SplmtryData>*	[0..*]	±	C38	367

6.3 Constraints

C1 ActiveCurrency

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

The AdditionalInformation field in all elements must not contain information that can be provided in a structured field unless bilaterally agreed or advised differently in the element definition as in NarrativeVersion,

C4 AdditionalReasonInforrmationRule

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

C5 AdditonalDetailsGuideline

Unless bilaterally agreed between the Sender and Receiver, DeclarationlDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

C6 AdditonalDetailsGuideline

Unless bilaterally agreed between the Sender and Receiver, DeclarationlDetails and PartyContactDetails must not contain information that can be provided in a structured field.

C7 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 comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional. (Algorithm)

C8 CoexistenceIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

C9 Country

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

C10 CurrencyAmount

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

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

C11 CurrencyAmount

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

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

C12 CurrencyToBuyOrSellRule

CurrencyToBuyOrSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is to receive.

- the currency required for funding a purchase of securities, eg, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.

- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.

- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.

- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is to delivery

- the currency received as proceeds from the sale of securities, eg, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.

- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.

- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.

- a bilateral agreement regarding the use of this field has been established.

C13 DepositoryGuideline

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info

C14 DescriptionPresenceRule

If Description is not present then either ISIN or at least one occurence of OtherIdentification must be present. (CrossElementComplexRule)

C15 DescriptionUsageRule

Description must be used alone as the last resort.

C16 IBAN

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN. (Algorithm)

C17 IdentificationPresenceRule

If Type/Code is not Various (VARI) OR Over The Counter (OTCO) then Identification must be present.

C18 IdentificationPresenceRule

If Type/Code is not Various (VARI) OR Over The Counter (OTCO) then Identification must be present.

C19 IdentificationUsageRule

The presence of Identification and/or CountryOfResidence is mandatory.

C20 ISINGuideline

When a ISIN code exist. It is strongly recommended that the ISIN be used.

C21 ISINPresenceRule

If ISIN is not present then either Description or at least one occurence of OtherIdentification must be present. (CrossElementComplexRule)

C22 ISO8532AndIssuerSchemeNameRule

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

C23 LinkedIdentificationGuideline

InstructingPartyTransactionIdentification, ExecutingPartyTransactionIdentification, MarketInfrastructureTransactionIdentification, ClientOrderLinkIdentification, PoolIdentification, BlockIdentification, AllocationIdentification, IndexIdentification, CommonIdentification, ComplianceIdentification and CancellationRequestIdentification must not appear more than once in the message.

C24 MarketTypeAndIdentificationRule

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

C25 MarketTypeAndIdentificationRule

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

C26 NumberRule

If Number is negative, then Sign must be present.

C27 OtherIdentificationPresenceRule

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

C28 PartialFillsRule

A SecuritiesTradeConfirmation should not be used as a TradeExecution report. PartialFills aims at providing a for information summary of the different executions that the confirmation consisted of.

C29 Party2PresenceRule

If Party2 is present, then Party1 must be present. (CrossElementComplexRule)

C30 Party3PresenceRule

If Party3 is present, then Party2 must be present. (CrossElementComplexRule)

C31 Party4PresenceRule

If Party4 is present, then Party3 must be present. (CrossElementComplexRule)

C32 Party5PresenceRule

If Party5 is present, then Party4 must be present. (CrossElementComplexRule)

C33 PlaceOfTradeRule

If PlaceOfTrade is used and a ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

C34 PlaceOfTradeRule

If the trade was executed on multiple places of trade and the place of trade field is used, code VARI must be used.

C35 PlaceOfTradeRule

If the trade was executed on multiple places of trade and the place of trade field is used, code VARI must be used.

C36 ShortLongNumberRule

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

C37 StatusPresenceRule

AffirmationStatus or ProcessingStatus or MatchingStatus or ReplacementProcessingStatus or CancellationProcessingStatus must be present. (CrossElementSimpleRule)

```
Following Must be True
    /AffirmationStatus Must be present
 Or    /ProcessingStatus Must be present
 Or    /MatchingStatus Must be present
 Or    /ReplacementProcessingStatus Must be present
 Or    /CancellationProcessingStatus Must be present
```

This constraint is defined at the MessageDefinition level.

C38 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.

C39 TradeDateTimeUTCRule

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, eg, of the stock exchange, or of the selling broker for OTC.

6.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

6.4.1 Identification <Id>

Presence: [1..1]

Definition: Information that unambiguously identifies an SecuritiesTradeConfirmationStatusAdvice message as known by the account owner (or the instructing party acting on its behalf).

Identification <Id> contains the following **TransactiontIdentification4** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <*TxId*>	[1..1]	Text		276

6.4.1.1 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the instructing party.

Datatype: "Max35Text" on page 638

6.4.2 References <Refs>

Presence: [1..*]

Definition: Link to another transaction that must be processed after, before or at the same time.

References <Refs> contains the following **Linkages18** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	MessageNumber <*MsgNb*>	[0..1]	±	C36	277
	Reference <*Ref*>	[1..1]	±	C23	277

6.4.2.1 MessageNumber <MsgNb>

Presence: [0..1]

Definition: Message type number/message identifier of the message referenced in the linkage sequence.

Impacted by: C36 "ShortLongNumberRule"

MessageNumber <MsgNb> contains one of the following elements (see "DocumentNumber4Choice" on page 451 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <*ShrtNb*>	[1..1]	Text		451
Or	LongNumber <*LngNb*>	[1..1]	Text		451
Or}	ProprietaryNumber <*PrtryNb*>	[1..1]	±		452

Constraints

- **ShortLongNumberRule**

  ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

6.4.2.2 Reference <Ref>

Presence: [1..1]

Definition: Reference to the linked transaction.

Impacted by: C23 "LinkedIdentificationGuideline"

Reference <Ref> contains one of the following elements (see "IdentificationReference11Choice" on page 444 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	InstructingPartyTransactionIdentification *<InstgPtyTxId>*	[1..1]	Text		445
Or	ExecutingPartyTransactionIdentification *<ExctgPtyTxId>*	[1..1]	Text		445
Or	MarketInfrastructureTransactionIdentification *<MktInfrstrctrTxId>*	[1..1]	Text		445
Or	ClientOrderLinkIdentification *<ClntOrdrLkId>*	[1..1]	Text		445
Or	PoolIdentification *<PoolId>*	[1..1]	Text		445
Or	BlockIdentification *<BlckId>*	[1..1]	Text		445
Or	AllocationIdentification *<AllcnId>*	[1..1]	Text		445
Or	IndividualAllocationIdentification *<IndvAllcnId>*	[1..1]	Text		446
Or	SecondaryAllocationIdentification *<ScndryAllcnId>*	[1..1]	Text		446
Or	IndexIdentification *<IndxId>*	[1..1]	Text		446
Or	CommonIdentification *<CmonId>*	[1..1]	Text		446
Or	ComplianceIdentification *<CmplcId>*	[1..1]	Text		446
Or	CancellationRequestIdentification *<CxlReqId>*	[1..1]	Text		446
Or}	CollateralTransactionIdentification *<CollTxId>*	[1..1]	Text		446

Constraints

- **LinkedIdentificationGuideline**

  InstructingPartyTransactionIdentification, ExecutingPartyTransactionIdentification, MarketInfrastructureTransactionIdentification, ClientOrderLinkIdentification, PoolIdentification, BlockIdentification, AllocationIdentification, IndexIdentification, CommonIdentification, ComplianceIdentification and CancellationRequestIdentification must not appear more than once in the message.

6.4.3 AffirmationStatus <AffirmSts>

Presence: [0..1]

Definition: Provides details on the affitrmation status of a trade.

AffirmationStatus <AffirmSts> contains one of the following **AffirmationStatus6Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Affirmed** *<Affrmd>*	[1..1]	±	C4	279
Or	**Unaffirmed** *<Uaffrmd>*	[1..1]	±		279
Or}	**ProprietaryStatus** *<PrtrySts>*	[0..1]	±		279

6.4.3.1 Affirmed <Affrmd>

Presence: [1..1]

Definition: Status of affirmation of a trade.

Impacted by: C4 "AdditionalReasonInforrmationRule"

Affirmed <Affrmd> contains the following elements (see "ProprietaryReason1" on page 424 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason <*Rsn*>	[0..1]	±		424
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		424

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.3.2 Unaffirmed <Uaffrmd>

Presence: [1..1]

Definition: Trade has been unaffirmed.

Unaffirmed <Uaffrmd> contains one of the following elements (see "AffirmationReason1Choice" on page 556 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Reason <*Rsn*>	[1..*]			556
	Code <*Cd*>	[1..1]	±		556
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		557
Or}	NoSpecifiedReason <*NoSpcfdRsn*>	[1..1]	CodeSet		557

6.4.3.3 ProprietaryStatus <PrtrySts>

Presence: [0..1]

Definition: Provides a proprietary status and a proprietary reason of the affirmation of the trade.

ProprietaryStatus <PrtrySts> contains the following elements (see "ProprietaryStatusAndReason1" on page 564 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <*PrtrySts*>	[1..1]	±		564
	ProprietaryReason <*PrtryRsn*>	[0..*]	±		565

6.4.4 ProcessingStatus <PrcgSts>

Presence: [0..1]

Definition: Provides the processing status of a trade.

ProcessingStatus <PrcgSts> contains one of the following **ProcessingStatus17Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**AcknowledgedAccepted** <*AckdAccptd*>	[1..1]	±	C4	280
Or	**AlreadyMatchedAndAffirmed** <*AlrdyMtchdAndAffrmd*>	[1..1]	±	C4	281
Or	**DefaultAction** <*DfltActn*>	[1..1]	±	C4	281
Or	**Done** <*Done*>	[1..1]	±	C4	282
Or	**ForcedRejection** <*ForcdRjctn*>	[1..1]	±	C4	282
Or	**FullyExecutedConfirmationSent** <*FullyExctdConfSnt*>	[1..1]	±	C4	282
Or	**Future** <*Futr*>	[1..1]	±	C4	283
Or	**Generated** <*Gnrtd*>	[1..1]	±	C4	283
Or	**InRepair** <*InRpr*>	[1..1]	±		284
Or	**NoInstruction** <*NoInstr*>	[1..1]	±	C4	284
Or	**OpenOrder** <*OpnOrdr*>	[1..1]	±	C4	284
Or	**PendingProcessing** <*PdgPrcg*>	[1..1]	±		285
Or	**ReceivedAtIntermediary** <*RcvdAtIntrmy*>	[1..1]	±	C4	285
Or	**Rejected** <*Rjctd*>	[1..1]	±		286
Or	**SettlementInstructionSent** <*SttlmInstrSnt*>	[1..1]	±	C4	286
Or	**StandingInstruction** <*StgInstr*>	[1..1]	±	C4	286
Or	**TradingSuspendedByStockExchange** <*TradgSspd-ByStockXchg*>	[1..1]	±	C4	287
Or	**Treated** <*Trtd*>	[1..1]	±	C4	287
Or}	**ProprietaryStatus** <*PrtrySts*>	[0..1]	±		288

6.4.4.1 AcknowledgedAccepted <AckdAccptd>

Presence: [1..1]

Definition: Trade is AcknowledgedAccepted.

Impacted by: C4 "AdditionalReasonInforrmationRule"

AcknowledgedAccepted <AckdAccptd> contains the following elements (see "ProprietaryReason1" on page 424 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason <*Rsn*>	[0..1]	±		424
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		424

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.4.2 AlreadyMatchedAndAffirmed <AlrdyMtchdAndAffrmd>

Presence: [1..1]

Definition: Trade is AlreadyMatchedAndAffirmed.

Impacted by: C4 "AdditionalReasonInforrmationRule"

AlreadyMatchedAndAffirmed <AlrdyMtchdAndAffrmd> contains the following elements (see "ProprietaryReason1" on page 424 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason <*Rsn*>	[0..1]	±		424
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		424

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.4.3 DefaultAction <DfltActn>

Presence: [1..1]

Definition: Trade is DefaultAction.

Impacted by: C4 "AdditionalReasonInforrmationRule"

DefaultAction <DfltActn> contains the following elements (see "ProprietaryReason1" on page 424 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason <*Rsn*>	[0..1]	±		424
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		424

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.4.4 Done <Done>

Presence: [1..1]

Definition: Trade is Done.

Impacted by: C4 "AdditionalReasonInforrmationRule"

Done <Done> contains the following elements (see "ProprietaryReason1" on page 424 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason <*Rsn*>	[0..1]	±		424
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		424

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.4.5 ForcedRejection <ForcdRjctn>

Presence: [1..1]

Definition: Trade is in forced rejection.

Impacted by: C4 "AdditionalReasonInforrmationRule"

ForcedRejection <ForcdRjctn> contains the following elements (see "ProprietaryReason1" on page 424 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason <*Rsn*>	[0..1]	±		424
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		424

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.4.6 FullyExecutedConfirmationSent <FullyExctdConfSnt>

Presence: [1..1]

Definition: The trade is fully executed and the confirmation is sent.

Impacted by: C4 "AdditionalReasonInforrmationRule"

FullyExecutedConfirmationSent <FullyExctdConfSnt> contains the following elements (see "ProprietaryReason1" on page 424 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason <*Rsn*>	[0..1]	±		424
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		424

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.4.7 Future <Futr>

Presence: [1..1]

Definition: Trade is future.

Impacted by: C4 "AdditionalReasonInforrmationRule"

Future <Futr> contains the following elements (see "ProprietaryReason1" on page 424 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason <*Rsn*>	[0..1]	±		424
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		424

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.4.8 Generated <Gnrtd>

Presence: [1..1]

Definition: Trade is generated.

Impacted by: C4 "AdditionalReasonInforrmationRule"

Generated <Gnrtd> contains the following elements (see "ProprietaryReason1" on page 424 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason <*Rsn*>	[0..1]	±		424
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		424

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.4.9 InRepair <InRpr>

Presence: [1..1]

Definition: Trade is InRepair.

InRepair <InRpr> contains one of the following elements (see "InstructionProcessingReason2Choice" on page 568 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Reason *<Rsn>*	[1..*]			569
	Code *<Cd>*	[1..1]			569
{Or	Code *<Cd>*	[1..1]	CodeSet		569
Or}	Proprietary *<Prtry>*	[1..1]	±		571
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		571
Or}	NoSpecifiedReason *<NoSpcfdRsn>*	[1..1]	CodeSet		572

6.4.4.10 NoInstruction <NoInstr>

Presence: [1..1]

Definition: Trade is in no instruction.

Impacted by: C4 "AdditionalReasonInforrmationRule"

NoInstruction <NoInstr> contains the following elements (see "ProprietaryReason1" on page 424 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[0..1]	±		424
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		424

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.4.11 OpenOrder <OpnOrdr>

Presence: [1..1]

Definition: Trade is in OpenOrder

Impacted by: C4 "AdditionalReasonInforrmationRule"

OpenOrder <OpnOrdr> contains the following elements (see "ProprietaryReason1" on page 424 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[0..1]	±		424
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		424

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.4.12 PendingProcessing <PdgPrcg>

Presence: [1..1]

Definition: Processing of the trade is pending .

PendingProcessing <PdgPrcg> contains one of the following elements (see "PendingProcessing1Choice" on page 565 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <*NoSpcfdRsn*>	[1..1]	CodeSet		565
Or}	Reason <*Rsn*>	[1..*]			565
	Code <*Cd*>	[1..1]			566
{Or	Code <*Cd*>	[1..1]	CodeSet		566
Or}	Proprietary <*Prtry*>	[1..1]	±		566
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		566

6.4.4.13 ReceivedAtIntermediary <RcvdAtIntrmy>

Presence: [1..1]

Definition: Trade is ReceivedAtIntermediary.

Impacted by: C4 "AdditionalReasonInforrmationRule"

ReceivedAtIntermediary <RcvdAtIntrmy> contains the following elements (see "ProprietaryReason1" on page 424 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason <*Rsn*>	[0..1]	±		424
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		424

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.4.14 Rejected <Rjctd>

Presence: [1..1]

Definition: Trade has been rejected.

Rejected <Rjctd> contains one of the following elements (see "InstructionProcessingReason1Choice" on page 572 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Reason <*Rsn*>	[1..*]			572
	Code <*Cd*>	[1..1]	±		572
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		572
Or}	NoSpecifiedReason <*NoSpcfdRsn*>	[1..1]	CodeSet		573

6.4.4.15 SettlementInstructionSent <SttlmInstrSnt>

Presence: [1..1]

Definition: Settlement Instruction for the trade is sent.

Impacted by: C4 "AdditionalReasonInforrmationRule"

SettlementInstructionSent <SttlmInstrSnt> contains the following elements (see "ProprietaryReason1" on page 424 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason <*Rsn*>	[0..1]	±		424
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		424

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.4.16 StandingInstruction <StgInstr>

Presence: [1..1]

Definition: Trade is standing instruction.

Impacted by: C4 "AdditionalReasonInforrmationRule"

StandingInstruction <StgInstr> contains the following elements (see "ProprietaryReason1" on page 424 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason <*Rsn*>	[0..1]	±		424
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		424

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.4.17 TradingSuspendedByStockExchange <TradgSspdByStockXchg>

Presence: [1..1]

Definition: Trading is suspended by the stock exchange.

Impacted by: C4 "AdditionalReasonInforrmationRule"

TradingSuspendedByStockExchange <TradgSspdByStockXchg> contains the following elements (see "ProprietaryReason1" on page 424 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason <*Rsn*>	[0..1]	±		424
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		424

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.4.18 Treated <Trtd>

Presence: [1..1]

Definition: Trade is treated.

Impacted by: C4 "AdditionalReasonInforrmationRule"

Treated <Trtd> contains the following elements (see "ProprietaryReason1" on page 424 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason <*Rsn*>	[0..1]	±		424
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		424

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.4.19 ProprietaryStatus <PrtrySts>

Presence: [0..1]

Definition: Provides a proprietary status and a proprietary reason of the processing status of the trade.

ProprietaryStatus <PrtrySts> contains the following elements (see "ProprietaryStatusAndReason1" on page 564 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ProprietaryStatus *<PrtrySts>*	[1..1]	±		564
	ProprietaryReason *<PrtryRsn>*	[0..*]	±		565

6.4.5 MatchingStatus <MtchgSts>

Presence: [0..1]

Definition: Provides details on the matching status of a trade.

MatchingStatus <MtchgSts> contains one of the following **MatchingStatus23Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Matched** *<Mtchd>*	[1..1]	±	C4	288
Or	**MatchedWithTolerance** *<MtchdWthTlrnce>*	[1..1]	±	C4	289
Or	**MatchingAlleged** *<MtchgAllgd>*	[1..1]			289
{Or	**Reason** *<Rsn>*	[1..*]			290
	Code *<Cd>*	[1..1]			290
{Or	**Code** *<Cd>*	[1..1]	CodeSet		290
Or}	**Proprietary** *<Prtry>*	[1..1]	±		290
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		291
Or}	**NoSpecifiedReason** *<NoSpcfdRsn>*	[1..1]	CodeSet		291
Or	**Unmatched** *<Umtchd>*	[1..1]	±		291
Or}	**ProprietaryStatus** *<PrtrySts>*	[0..1]	±		291

6.4.5.1 Matched <Mtchd>

Presence: [1..1]

Definition: Trade is matched.

Impacted by: C4 "AdditionalReasonInforrmationRule"

Matched <Mtchd> contains the following elements (see "ProprietaryReason1" on page 424 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[0..1]	±		424
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		424

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.5.2 MatchedWithTolerance <MtchdWthTlrnce>

Presence: [1..1]

Definition: Trade is matched with tolerance.

Impacted by: C4 "AdditionalReasonInforrmationRule"

MatchedWithTolerance <MtchdWthTlrnce> contains the following elements (see "ProprietaryReason1" on page 424 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason <*Rsn*>	[0..1]	±		424
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		424

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.5.3 MatchingAlleged <MtchgAllgd>

Presence: [1..1]

Definition: Trade is matched alleged.

MatchingAlleged <MtchgAllgd> contains one of the following **MatchingReason4Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Reason** <*Rsn*>	[1..*]			290
	Code <*Cd*>	[1..1]			290
{Or	**Code** <*Cd*>	[1..1]	CodeSet		290
Or}	**Proprietary** <*Prtry*>	[1..1]	±		290
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		291
Or}	**NoSpecifiedReason** <*NoSpcfdRsn*>	[1..1]	CodeSet		291

6.4.5.3.1 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the MatchedAlleged Status.

Reason <Rsn> contains the following **AllegementMatchingReason1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]			290
{Or	**Code** <*Cd*>	[1..1]	CodeSet		290
Or}	**Proprietary** <*Prtry*>	[1..1]	±		290
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		291

6.4.5.3.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has been alleged.

Code <Cd> contains one of the following **AllegementReason1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		290
Or}	**Proprietary** <*Prtry*>	[1..1]	±		290

6.4.5.3.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has been alleged.

Datatype: "AllegementReason1Code" on page 583

CodeName	Name	Definition
ALG1	AllegementReceived	Allegement has been received and no match could be found.

6.4.5.3.1.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has been alleged.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		395
	Issuer <*Issr*>	[1..1]	Text		396
	SchemeName <*SchmeNm*>	[0..1]	Text		396

6.4.5.3.1.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional information about the reason in narrative form.

Datatype: "Max210Text" on page 638

6.4.5.3.2 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 605

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

6.4.5.4 Unmatched <Umtchd>

Presence: [1..1]

Definition: Trade is unmatched or mismatched.

Unmatched <Umtchd> contains one of the following elements (see "MatchingReason1Choice" on page 567 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Reason <*Rsn*>	[1..*]			567
	Code <*Cd*>	[1..1]	±		568
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		568
Or}	NoSpecifiedReason <*NoSpcfdRsn*>	[1..1]	CodeSet		568

6.4.5.5 ProprietaryStatus <PrtrySts>

Presence: [0..1]

Definition: Provides a proprietary status and a proprietary reason of the processing status of the trade.

ProprietaryStatus <PrtrySts> contains the following elements (see "ProprietaryStatusAndReason1" on page 564 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <*PrtrySts*>	[1..1]	±		564
	ProprietaryReason <*PrtryRsn*>	[0..*]	±		565

6.4.6 ReplacementProcessingStatus <RplcmntPrcgSts>

Presence: [0..1]

Definition: Provides the replacement processing status of a trade.

ReplacementProcessingStatus <RplcmntPrcgSts> contains one of the following **ReplacementProcessingStatus7Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Accepted** *<Accptd>*	[1..1]	±	C4	292
Or	**Completed** *<Cmpltd>*	[1..1]	±	C4	292
Or	**Denied** *<Dnd>*	[1..1]	±	C4	293
Or	**InRepair** *<InRpr>*	[1..1]	±	C4	293
Or	**PartialReplacementAccepted** *<PrtlRplcmntAccptd>*	[1..1]	±	C4	294
Or	**Pending** *<Pdg>*	[1..1]	±	C4	294
Or	**ReceivedAtIntermediary** *<RcvdAtIntrmy>*	[1..1]	±	C4	294
Or	**ReceivedAtStockExchange** *<RcvdAtStockXchg>*	[1..1]	±	C4	295
Or	**Rejected** *<Rjctd>*	[1..1]	±	C4	295
Or	**ModificationRequested** *<ModReqd>*	[1..1]	±	C4	296
Or}	**ProprietaryStatus** *<PrtrySts>*	[0..1]	±		296

6.4.6.1 Accepted <Accptd>

Presence: [1..1]

Definition: Replacement of the trade is accepted.

Impacted by: C4 "AdditionalReasonInforrmationRule"

Accepted <Accptd> contains the following elements (see "ProprietaryReason1" on page 424 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[0..1]	±		424
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		424

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.6.2 Completed <Cmpltd>

Presence: [1..1]

Definition: Replacement of the trade is completed.

Impacted by: C4 "AdditionalReasonInforrmationRule"

Completed <Cmpltd> contains the following elements (see "ProprietaryReason1" on page 424 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[0..1]	±		424
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		424

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.6.3 Denied <Dnd>

Presence: [1..1]

Definition: Replacement of the trade is denied.

Impacted by: C4 "AdditionalReasonInforrmationRule"

Denied <Dnd> contains the following elements (see "ProprietaryReason1" on page 424 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[0..1]	±		424
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		424

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.6.4 InRepair <InRpr>

Presence: [1..1]

Definition: Replacement of the trade is In repair.

Impacted by: C4 "AdditionalReasonInforrmationRule"

InRepair <InRpr> contains the following elements (see "ProprietaryReason1" on page 424 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[0..1]	±		424
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		424

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.6.5 PartialReplacementAccepted <PrtlRplcmntAccptd>

Presence: [1..1]

Definition: Replacement of the trade is PartialReplacementAccepted.

Impacted by: C4 "AdditionalReasonInforrmationRule"

PartialReplacementAccepted <PrtlRplcmntAccptd> contains the following elements (see "ProprietaryReason1" on page 424 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason <*Rsn*>	[0..1]	±		424
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		424

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.6.6 Pending <Pdg>

Presence: [1..1]

Definition: Replacement of the trade is pending.

Impacted by: C4 "AdditionalReasonInforrmationRule"

Pending <Pdg> contains the following elements (see "ProprietaryReason1" on page 424 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason <*Rsn*>	[0..1]	±		424
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		424

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.6.7 ReceivedAtIntermediary <RcvdAtIntrmy>

Presence: [1..1]

Definition: Replacement of the trade is ReceivedAtIntermediary.

Impacted by: C4 "AdditionalReasonInforrmationRule"

ReceivedAtIntermediary <RcvdAtIntrmy> contains the following elements (see "ProprietaryReason1" on page 424 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[0..1]	±		424
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		424

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.6.8 ReceivedAtStockExchange <RcvdAtStockXchg>

Presence: [1..1]

Definition: Replacement of the trade is ReceivedAtStockExchange.

Impacted by: C4 "AdditionalReasonInforrmationRule"

ReceivedAtStockExchange <RcvdAtStockXchg> contains the following elements (see "ProprietaryReason1" on page 424 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[0..1]	±		424
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		424

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.6.9 Rejected <Rjctd>

Presence: [1..1]

Definition: Replacement of the trade is rejected.

Impacted by: C4 "AdditionalReasonInforrmationRule"

Rejected <Rjctd> contains the following elements (see "ProprietaryReason1" on page 424 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[0..1]	±		424
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		424

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.6.10 ModificationRequested <ModReqd>

Presence: [1..1]

Definition: Replacement of the trade is Modification Requested.

Impacted by: C4 "AdditionalReasonInforrmationRule"

ModificationRequested <ModReqd> contains the following elements (see "ProprietaryReason1" on page 424 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason <*Rsn*>	[0..1]	±		424
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		424

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.6.11 ProprietaryStatus <PrtrySts>

Presence: [0..1]

Definition: Provides a proprietary status and a proprietary reason of the processing status of the trade.

ProprietaryStatus <PrtrySts> contains the following elements (see "ProprietaryStatusAndReason1" on page 564 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <*PrtrySts*>	[1..1]	±		564
	ProprietaryReason <*PrtryRsn*>	[0..*]	±		565

6.4.7 CancellationProcessingStatus <CxlPrcgSts>

Presence: [0..1]

Definition: Provides details on the cancellation status of a trade.

CancellationProcessingStatus <CxlPrcgSts> contains one of the following **CancellationProcessingStatus6Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**CancellationPending** *<CxlPdg>*	[1..1]	±		297
Or	**CancellationRequested** *<CxlReqd>*	[1..1]	±	C4	297
Or	**CancellationCompleted** *<CxlCmpltd>*	[1..1]	±	C4	298
Or}	**ProprietaryStatus** *<PrtrySts>*	[0..1]	±		298

6.4.7.1 CancellationPending <CxlPdg>

Presence: [1..1]

Definition: Trade is in cancelation pending.

CancellationPending <CxlPdg> contains one of the following elements (see "CancellationReason11Choice" on page 573 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason *<NoSpcfdRsn>*	[1..1]	CodeSet		573
Or}	Reason *<Rsn>*	[1..*]			573
	Code *<Cd>*	[1..1]			574
{Or	Code *<Cd>*	[1..1]	CodeSet		574
Or}	Proprietary *<Prtry>*	[1..1]	±		574
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		574

6.4.7.2 CancellationRequested <CxlReqd>

Presence: [1..1]

Definition: Cancelation request for the trade..

Impacted by: C4 "AdditionalReasonInforrmationRule"

CancellationRequested <CxlReqd> contains the following elements (see "ProprietaryReason1" on page 424 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[0..1]	±		424
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		424

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.7.3 CancellationCompleted <CxlCmpltd>

Presence: [1..1]

Definition: Cancellation is completed.

Impacted by: C4 "AdditionalReasonInforrmationRule"

CancellationCompleted <CxlCmpltd> contains the following elements (see "ProprietaryReason1" on page 424 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason <*Rsn*>	[0..1]	±		424
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		424

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.7.4 ProprietaryStatus <PrtrySts>

Presence: [0..1]

Definition: Provides a proprietary status and a proprietary reason of the processing status of the trade.

ProprietaryStatus <PrtrySts> contains the following elements (see "ProprietaryStatusAndReason1" on page 564 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <*PrtrySts*>	[1..1]	±		564
	ProprietaryReason <*PrtryRsn*>	[0..*]	±		565

6.4.8 PartyTradingDetails <PtyTradgDtls>

Presence: [0..1]

Definition: Details of the trading party.

Impacted by: C12 "CurrencyToBuyOrSellRule", C33 "PlaceOfTradeRule", C39 "TradeDateTimeUT-CRule"

PartyTradingDetails <PtyTradgDtls> contains the following **Order18** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BusinessProcessType *<BizPrcTp>*	[0..1]	±		302
	OrderIdentification *<OrdrId>*	[0..*]	Text		302
	ClientOrderIdentification *<ClntOrdrId>*	[0..*]	Text		302
	SecondaryClientOrderIdentification *<ScndryClntOrdrId>*	[0..*]	Text		302
	ListIdentification *<ListId>*	[0..*]	Text		302
	FinancialInstrumentIdentification *<FinInstrmId>*	[1..1]	±	C14, C15, C20, C21, C27	303
	Side *<Sd>*	[1..1]	CodeSet		304
	Payment *<Pmt>*	[0..1]	CodeSet		305
	TradeTransactionType *<TradTxTp>*	[0..1]	±		305
	TradeTransactionCondition *<TradTxCond>*	[0..*]	±		306
	PreAdvice *<PreAdvc>*	[0..1]	Indicator		306
	PlaceOfTrade *<PlcOfTrad>*	[0..1]		C17, C24, C34	306
	Identification *<Id>*	[0..1]	±		307
	Type *<Tp>*	[0..1]			307
{Or	**Code** *<Cd>*	[1..1]	CodeSet		307
Or}	**Proprietary** *<Prtry>*	[1..1]	±		308
	OrderBookingDate *<OrdrBookgDt>*	[0..1]	Date		308
	TradeOriginationDate *<TradOrgtnDt>*	[0..1]	DateTime		308
	TradeDate *<TradDt>*	[1..1]	±		308
	ProcessingDate *<PrcgDt>*	[0..1]	±		309
	SettlementDate *<SttlmDt>*	[1..1]	±		309
	NAVDate *<NAVDt>*	[0..1]	±		309
	PartialFillDetails *<PrtlFillDtls>*	[0..*]		C28	309
	ConfirmationQuantity *<ConfQty>*	[1..1]	±		310
	DealPrice *<DealPric>*	[1..1]	±		310
	TradeDate *<TradDt>*	[0..1]	±		311

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfTrade <PlcOfTrad>	[0..1]		C18, C25, C35	311
	Identification <Id>	[0..1]	±		312
	Type <Tp>	[0..1]			312
{Or	**Code** <Cd>	[1..1]	CodeSet		312
Or}	**Proprietary** <Prtry>	[1..1]	±		312
	OriginalOrderedQuantity <OrgnlOrdrdQty>	[1..1]	±		313
	PreviouslyExecutedQuantity <PrevslyExctdQty>	[1..1]	±		313
	RemainingQuantity <RmngQty>	[1..1]	±		313
	MatchIncrementQuantity <MtchIncrmtQty>	[0..1]	±		313
	ConfirmationQuantity <ConfQty>	[1..1]	±		314
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		314
	GrossTradeAmount <GrssTradAmt>	[0..1]	±		314
	DealPrice <DealPric>	[1..1]	±		315
	TypeOfPrice <TpOfPric>	[0..1]	±		315
	CashMargin <CshMrgn>	[0..1]	CodeSet		315
	Commission <Comssn>	[0..1]	±		316
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C26	317
	GiveUpNumberOfDays <GvUpNbOfDays>	[0..1]	Quantity	C26	318
	InterestType <IntrstTp>	[0..1]	CodeSet		318
	AccruedInterestPercentage <AcrdIntrstPctg>	[0..1]	Rate		318
	TradeRegulatoryConditionsType <TradRgltry-CondsTp>	[0..1]	CodeSet		318
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		319
	OrderOriginatorEligibility <OrdrOrgtrElgblty>	[0..1]	CodeSet		319
	PositionEffect <PosFct>	[0..1]	CodeSet		319
	DerivativeCovered <DerivCvrd>	[0..1]	Indicator		320
	ChargeTaxBasisType <ChrgTaxBsisTp>	[0..1]	±		320
	CapitalGainType <CptlGnTp>	[0..1]	±		320
	MatchStatus <MtchSts>	[0..1]	±		320
	CallInType <CallInTp>	[0..1]	CodeSet		321
	YieldType <YldTp>	[0..1]	±		321

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reporting <*Rptg*>	[0..*]	±		321
	AdditionalPhysicalOrRegistrationDetails <*AddtlPhysOrRegnDtls*>	[0..1]	±		322
	AdditionalTradeInstructionProcessingInformation <*AddtlTradInstrPrcgInf*>	[0..1]	Text		322
	AccruedInterestAmount <*AcrdIntrstAmt*>	[0..1]	±		322

Constraints

- **CurrencyToBuyOrSellRule**

  CurrencyToBuyOrSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

  If CurrencyToSell is used, then it implies the following:

  - the instruction is to receive.

  - the currency required for funding a purchase of securities, eg, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.

  - the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.

  - a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.

  - a bilateral agreement regarding the use of this field has been established.

  If CurrencyToBuy is used, then it implies the following:

  - the instruction is to delivery

  - the currency received as proceeds from the sale of securities, eg, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.

  - the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.

  - a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.

- a bilateral agreement regarding the use of this field has been established.

- **PlaceOfTradeRule**

  If PlaceOfTrade is used and a ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

- **TradeDateTimeUTCRule**

  If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, eg, of the stock exchange, or of the selling broker for OTC.

6.4.8.1 BusinessProcessType <BizPrcTp>

Presence: [0..1]

Definition: Specifies the type of business process.

BusinessProcessType <BizPrcTp> contains one of the following elements (see "BusinessProcessType1Choice" on page 458 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		458
Or}	Proprietary <*Prtry*>	[1..1]	±		458

6.4.8.2 OrderIdentification <OrdrId>

Presence: [0..*]

Definition: Unique identifier for Order as assigned by sell-side.

Datatype: "Max35Text" on page 638

6.4.8.3 ClientOrderIdentification <ClntOrdrId>

Presence: [0..*]

Definition: Unique identifier for the order as assigned by the buy-side. Uniqueness must be guaranteed within a single trading day. Firms, particularly those that electronically submit multi-day orders, trade globally or throughout market close periods, should ensure uniqueness across days, for example by embedding a date within the ClientOrderIdentification element.

Datatype: "Max35Text" on page 638

6.4.8.4 SecondaryClientOrderIdentification <ScndryClntOrdrId>

Presence: [0..*]

Definition: Assigned by the party that originates the order. Can be used to provide the ClientOrderIdentification used by an exchange or executing system.

Datatype: "Max35Text" on page 638

6.4.8.5 ListIdentification <ListId>

Presence: [0..*]

Definition: Unique identifier for a list, as assigned by the trading party. The identifier must be unique within a single trading day.

Datatype: "Max35Text" on page 638

6.4.8.6 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Unique and unambiguous identifier of a financial instrument, assigned under a formal or proprietary identification scheme.

Impacted by: C14 "DescriptionPresenceRule", C15 "DescriptionUsageRule", C20 "ISINGuideline", C21 "ISINPresenceRule", C27 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification14" on page 388 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..1]	IdentifierSet		389
	OtherIdentification <*OthrId*>	[0..*]			390
	Identification <*Id*>	[1..1]	Text		390
	Suffix <*Sfx*>	[0..1]	Text		390
	Type <*Tp*>	[1..1]	±		390
	Description <*Desc*>	[0..1]	Text		390

Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When a ISIN code exist. It is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
```

```
    /ISIN Must be present
 Or    /Description Must be present
```

6.4.8.7 Side <Sd>

Presence: [1..1]

Definition: Coded list to specify the side of the order.

Datatype: "Side3Code" on page 619

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

CodeName	Name	Definition
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.
LEND	Lend	Order is to lend securities.
BORW	Borrow	Order is to borrow securities.
OPEX	OptionExercise	Exercise of an option contract.

6.4.8.8 Payment <Pmt>

Presence: [0..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: "DeliveryReceiptType2Code" on page 593

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, ie, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

6.4.8.9 TradeTransactionType <TradTxTp>

Presence: [0..1]

Definition: Specifies the type of transaction of which the order is a component.

TradeTransactionType <TradTxTp> contains one of the following elements (see "TradeType3Choice" on page 400 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		400
Or}	Proprietary *<Prtry>*	[1..1]	±		401

6.4.8.10 TradeTransactionCondition <TradTxCond>

Presence: [0..*]

Definition: Indicates the conditions under which the order/trade is to be/was executed.

TradeTransactionCondition <TradTxCond> contains one of the following elements (see "TradeTransactionCondition4Choice" on page 401 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		402
Or}	Proprietary *<Prtry>*	[1..1]	±		402

6.4.8.11 PreAdvice <PreAdvc>

Presence: [0..1]

Definition: Transaction is a pre-advice, that is, for matching purposes only.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

6.4.8.12 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

Definition: Market in which a trade transaction is to be or has been executed.

Impacted by: C17 "IdentificationPresenceRule", C24 "MarketTypeAndIdentificationRule", C34 "PlaceOfTradeRule"

PlaceOfTrade <PlcOfTrad> contains the following **MarketIdentification79** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	±		307
	Type *<Tp>*	[0..1]			307
{Or	**Code** *<Cd>*	[1..1]	CodeSet		307
Or}	**Proprietary** *<Prtry>*	[1..1]	±		308

Constraints

- **IdentificationPresenceRule**

  If Type/Code is not Various (VARI) OR Over The Counter (OTCO) then Identification must be present.

- **MarketTypeAndIdentificationRule**

  If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

  If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

- **PlaceOfTradeRule**

  If the trade was executed on multiple places of trade and the place of trade field is used, code VARI must be used.

6.4.8.12.1 Identification <Id>

Presence: [0..1]

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

Identification <Id> contains one of the following elements (see "MarketIdentification3Choice" on page 398 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <*MktIdrCd*>	[1..1]	IdentifierSet		398
Or}	Description <*Desc*>	[1..1]	Text		398

6.4.8.12.2 Type <Tp>

Presence: [0..1]

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

Type <Tp> contains one of the following **MarketType11Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		307
Or}	**Proprietary** <*Prtry*>	[1..1]	±		308

6.4.8.12.2.1 Code <Cd>

Presence: [1..1]

Definition: Market type expressed as an ISO 20022 code.

Datatype: "MarketType6Code" on page 605

CodeName	Name	Definition
OTCO	OverTheCounter	The place is over the counter.

CodeName	Name	Definition
VARI	Various	Various places.
EXCH	StockExchange	The place is a stock exchange.

6.4.8.12.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Market type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		395
	Issuer <*Issr*>	[1..1]	Text		396
	SchemeName <*SchmeNm*>	[0..1]	Text		396

6.4.8.13 OrderBookingDate <OrdrBookgDt>

Presence: [0..1]

Definition: Date and time when an entry is posted to an account on the account servicer's books.

Datatype: "ISODate" on page 631

6.4.8.14 TradeOriginationDate <TradOrgtnDt>

Presence: [0..1]

Definition: Indicates the date and time of the agreement in principal between counter-parties prior to actual trade date.

Used with fixed income for municipal new issue markets.

Datatype: "ISODateTime" on page 631

6.4.8.15 TradeDate <TradDt>

Presence: [1..1]

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

TradeDate <TradDt> contains one of the following elements (see "TradeDate4Choice" on page 402 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	±		402
Or}	Value <*Val*>	[1..1]			403
{Or	Code <*Cd*>	[1..1]	CodeSet		403
Or}	Proprietary <*Prtry*>	[1..1]	±		403

6.4.8.16 ProcessingDate <PrcgDt>

Presence: [0..1]

Definition: Processing date of the trading session.

ProcessingDate <PrcgDt> contains one of the following elements (see "TradeDate4Choice" on page 402 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	±		402
Or}	Value <*Val*>	[1..1]			403
{Or	Code <*Cd*>	[1..1]	CodeSet		403
Or}	Proprietary <*Prtry*>	[1..1]	±		403

6.4.8.17 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Date and time at which the securities are to be delivered or received.

SettlementDate <SttlmDt> contains one of the following elements (see "SettlementDate8Choice" on page 413 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	±		414
Or}	Code <*Cd*>	[1..1]	±		414

6.4.8.18 NAVDate <NAVDt>

Presence: [0..1]

Definition: Valuation point, or valuation date of the portfolio (underlying assets). This is also known as price date.

NAVDate <NAVDt> contains one of the following elements (see "DateAndDateTime1Choice" on page 382 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		383
Or}	DateTime <*DtTm*>	[1..1]	DateTime		383

6.4.8.19 PartialFillDetails <PrtlFillDtls>

Presence: [0..*]

Definition: Quantity of financial instrument bought or sold which is less than the quantity of financial instrument ordered.

Impacted by: C28 "PartialFillsRule"

PartialFillDetails <PrtlFillDtls> contains the following **PartialFill2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ConfirmationQuantity <*ConfQty*>	[1..1]	±		310
	DealPrice <*DealPric*>	[1..1]	±		310
	TradeDate <*TradDt*>	[0..1]	±		311
	PlaceOfTrade <*PlcOfTrad*>	[0..1]		C18, C25, C35	311
	Identification <*Id*>	[0..1]	±		312
	Type <*Tp*>	[0..1]			312
{Or	**Code** <*Cd*>	[1..1]	CodeSet		312
Or}	**Proprietary** <*Prtry*>	[1..1]	±		312
	OriginalOrderedQuantity <*OrgnlOrdrdQty*>	[1..1]	±		313
	PreviouslyExecutedQuantity <*PrevslyExctdQty*>	[1..1]	±		313
	RemainingQuantity <*RmngQty*>	[1..1]	±		313
	MatchIncrementQuantity <*MtchIncrmtQty*>	[0..1]	±		313

Constraints

- **PartialFillsRule**

  A SecuritiesTradeConfirmation should not be used as a TradeExecution report. PartialFills aims at providing a for information summary of the different executions that the confirmation consisted of.

6.4.8.19.1 ConfirmationQuantity <ConfQty>

Presence: [1..1]

Definition: Quantity of financial instrument to be ordered.

ConfirmationQuantity <ConfQty> contains one of the following elements (see "Quantity6Choice" on page 391 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Quantity <*Qty*>	[1..1]	±		391
Or}	OriginalAndCurrentFace <*OrgnlAndCurFace*>	[1..1]	±		392

6.4.8.19.2 DealPrice <DealPric>

Presence: [1..1]

Definition: Amount of money for which goods or services are offered, sold, or bought.

DealPrice <DealPric> contains the following elements (see "Price4" on page 523 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value *<Val>*	[1..1]	±		523
	Type *<Tp>*	[0..1]	CodeSet		523

6.4.8.19.3 TradeDate <TradDt>

Presence: [0..1]

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

TradeDate <TradDt> contains one of the following elements (see "TradeDate4Choice" on page 402 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	±		402
Or}	Value *<Val>*	[1..1]			403
{Or	Code *<Cd>*	[1..1]	CodeSet		403
Or}	Proprietary *<Prtry>*	[1..1]	±		403

6.4.8.19.4 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

Definition: Market in which a trade transaction is to be or has been executed.

Impacted by: C18 "IdentificationPresenceRule", C25 "MarketTypeAndIdentificationRule", C35 "PlaceOfTradeRule"

PlaceOfTrade <PlcOfTrad> contains the following **MarketIdentification80** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	±		312
	Type *<Tp>*	[0..1]			312
{Or	**Code** *<Cd>*	[1..1]	CodeSet		312
Or}	**Proprietary** *<Prtry>*	[1..1]	±		312

Constraints

- **IdentificationPresenceRule**

  If Type/Code is not Various (VARI) OR Over The Counter (OTCO) then Identification must be present.

- **MarketTypeAndIdentificationRule**

  If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifier-Code must be present.

- **PlaceOfTradeRule**

  If the trade was executed on multiple places of trade and the place of trade field is used, code VARI must be used.

6.4.8.19.4.1 Identification <Id>

Presence: [0..1]

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

Identification <Id> contains one of the following elements (see "MarketIdentification3Choice" on page 398 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <*MktIdrCd*>	[1..1]	IdentifierSet		398
Or}	Description <*Desc*>	[1..1]	Text		398

6.4.8.19.4.2 Type <Tp>

Presence: [0..1]

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

Type <Tp> contains one of the following **MarketType12Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		312
Or}	**Proprietary** <*Prtry*>	[1..1]	±		312

6.4.8.19.4.2.1 Code <Cd>

Presence: [1..1]

Definition: Market type expressed as an ISO 20022 code.

Datatype: "MarketType2Code" on page 604

CodeName	Name	Definition
PRIM	PrimaryMarket	The place is a primary market.
SECM	SecondaryMarket	The place is a secondary market.
OTCO	OverTheCounter	The place is over the counter.
VARI	Various	Various places.
EXCH	StockExchange	The place is a stock exchange.

6.4.8.19.4.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Market type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		395
	Issuer <*Issr*>	[1..1]	Text		396
	SchemeName <*SchmeNm*>	[0..1]	Text		396

6.4.8.19.5 OriginalOrderedQuantity <OrgnlOrdrdQty>

Presence: [1..1]

Definition: Quantity of financial instrument ordered.

OriginalOrderedQuantity <OrgnlOrdrdQty> contains one of the following elements (see "QuantityOrAmount1Choice" on page 422 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Quantity <*Qty*>	[1..1]	±		422
Or}	Amount <*Amt*>	[1..1]	Amount		423

6.4.8.19.6 PreviouslyExecutedQuantity <PrevslyExctdQty>

Presence: [1..1]

Definition: Quantity of financial instrument that has been previously executed.

PreviouslyExecutedQuantity <PrevslyExctdQty> contains one of the following elements (see "QuantityOrAmount1Choice" on page 422 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Quantity <*Qty*>	[1..1]	±		422
Or}	Amount <*Amt*>	[1..1]	Amount		423

6.4.8.19.7 RemainingQuantity <RmngQty>

Presence: [1..1]

Definition: Quantity of financial instrument that is remaining in order.

RemainingQuantity <RmngQty> contains one of the following elements (see "QuantityOrAmount1Choice" on page 422 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Quantity <*Qty*>	[1..1]	±		422
Or}	Amount <*Amt*>	[1..1]	Amount		423

6.4.8.19.8 MatchIncrementQuantity <MtchIncrmtQty>

Presence: [0..1]

Definition: Minimum quantity that applies to every execution. The order may still fill against smaller orders, but the cumulative quantity of the execution must be in multiples of the Match Increment.

MatchIncrementQuantity <MtchIncrmtQty> contains one of the following elements (see "QuantityOrAmount1Choice" on page 422 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Quantity <*Qty*>	[1..1]	±		422
Or}	Amount <*Amt*>	[1..1]	Amount		423

6.4.8.20 ConfirmationQuantity <ConfQty>

Presence: [1..1]

Definition: Quantity of financial instrument that is being confirmed for the account.The quantity of the security to be settled.

ConfirmationQuantity <ConfQty> contains one of the following elements (see "Quantity6Choice" on page 391 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Quantity <*Qty*>	[1..1]	±		391
Or}	OriginalAndCurrentFace <*OrgnlAndCurFace*>	[1..1]	±		392

6.4.8.21 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

Definition: Breakdown of a quantity into lots such as tax lots, instrument series, etc.

QuantityBreakdown <QtyBrkdwn> contains the following elements (see "QuantityBreakdown11" on page 528 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	LotNumber <*LotNb*>	[0..1]	±		528
	LotQuantity <*LotQty*>	[0..1]	±		528
	LotDateTime <*LotDtTm*>	[0..1]	±		528
	LotPrice <*LotPric*>	[0..1]	±		529

6.4.8.22 GrossTradeAmount <GrssTradAmt>

Presence: [0..1]

Definition: Principal amount of a trade (price multiplied by quantity).

GrossTradeAmount <GrssTradAmt> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

6.4.8.23 DealPrice <DealPric>

Presence: [1..1]

Definition: Amount of money for which goods or services are offered, sold, or bought.

DealPrice <DealPric> contains the following elements (see "Price4" on page 523 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[1..1]	±		523
	Type <*Tp*>	[0..1]	CodeSet		523

6.4.8.24 TypeOfPrice <TpOfPric>

Presence: [0..1]

Definition: Specifies the type of transaction price.

TypeOfPrice <TpOfPric> contains one of the following elements (see "TypeOfPrice10Choice" on page 524 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		524
Or}	Proprietary <*Prtry*>	[1..1]	±		525

6.4.8.25 CashMargin <CshMrgn>

Presence: [0..1]

Definition: Identifies whether an order is a margin order or a non-margin order. This is primarily used when sending orders to Japanese exchanges to indicate sell margin or buy to cover. The same tag could be assigned also by buy-side to indicate the intent to sell or buy margin and the sell-side to accept or reject (base on some validation criteria) the margin request.

Datatype: "CashMarginOrder1Code" on page 588

CodeName	Name	Definition
CASH	Cash	The principal owns the cash in case of a purchase, or the securities in case of a sale so the execution, if it occurs, will not

CodeName	Name	Definition
		generate any margin account opening or margin call.
MRGO	MarginOpen	The principal order, if executed, will generate a margin account opening or margin call because the principal does not have the cash in case of a purchase or the securities in case of a sale.
MRGC	MarginClose	The principal order, if executed, will enable the margin position to be closed and the positions to be covered (for example: purchase of securities that have previously been short-sold, or sale of securities that have been bought on margin).

6.4.8.26 Commission <Comssn>

Presence: [0..1]

Definition: Amount of money due to a party as compensation for a service.

Commission <Comssn> contains the following elements (see "Commission16" on page 375 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]			375
{Or	Code <*Cd*>	[1..1]	CodeSet		376
Or}	Proprietary <*Prtry*>	[1..1]	±		377
	Commission <*Comssn*>	[1..1]			377
{Or	Amount <*Amt*>	[1..1]	Amount		377
Or}	Rate <*Rate*>	[1..1]	Rate		377
	RecipientIdentification <*RcptId*>	[0..1]			378
	BIC <*BIC*>	[1..1]	IdentifierSet		378
	ProprietaryIdentification <*PrtryId*>	[1..1]	±		378
	NameAndAddress <*NmAndAdr*>	[0..1]			379
	Name <*Nm*>	[1..1]	Text		379
	Address <*Adr*>	[0..1]			379
	AddressType <*AdrTp*>	[0..1]	CodeSet		380
	AddressLine <*AdrLine*>	[0..5]	Text		380
	StreetName <*StrtNm*>	[0..1]	Text		380
	BuildingNumber <*BldgNb*>	[0..1]	Text		380
	PostCode <*PstCd*>	[0..1]	Text		380
	TownName <*TwnNm*>	[0..1]	Text		380
	CountrySubDivision <*CtrySubDvsn*>	[0..1]	Text		381
	Country <*Ctry*>	[1..1]	CodeSet		381
	CalculationDate <*ClctnDt*>	[0..1]	Date		381
	TotalCommission <*TtlComssn*>	[0..1]	±		381
	TotalVATAmount <*TtlVATAmt*>	[0..1]	Amount		381
	VATRate <*VATRate*>	[0..1]	Rate		381

6.4.8.27 NumberOfDaysAccrued <NbOfDaysAcrd>

Presence: [0..1]

Definition: Number of days on which the interest rate accrues (daily accrual note).

Impacted by: C26 "NumberRule"

Datatype: "Max3Number" on page 635

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

6.4.8.28 GiveUpNumberOfDays <GvUpNbOfDays>

Presence: [0..1]

Definition: Specifies the number of days from trade date that the counterparty on the other side of the trade should be "given up" or divulged.

Impacted by: C26 "NumberRule"

Datatype: "Max3Number" on page 635

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

6.4.8.29 InterestType <IntrstTp>

Presence: [0..1]

Definition: Indicates whether the trade is cum interest or ex interest.

Datatype: "InterestType2Code" on page 603

CodeName	Name	Definition
CINT	CumInterest	Indicates deal price including accrued interest.
XINT	ExInterest	Indicates deal price excluding accrued interest.

6.4.8.30 AccruedInterestPercentage <AcrdIntrstPctg>

Presence: [0..1]

Definition: Interest rate that has been accrued in between coupon payment periods.

Datatype: "PercentageRate" on page 636

6.4.8.31 TradeRegulatoryConditionsType <TradRgltryCondsTp>

Presence: [0..1]

Definition: Specifies the regulatory conditions type of the trade.

Datatype: "TradeRegulatoryConditions1Code" on page 621

CodeName	Name	Definition
SOLI	Solicited	Trade was solicited by the executing broker. The broker has suggested to his client to buy/sell financial instruments.
USOL	Unsolicited	Trade was unsolicited. The client acts on its own without advice from the executing broker.

6.4.8.32 CurrencyToBuyOrSell <CcyToBuyOrSell>

Presence: [0..1]

Definition: Account servicer is instructed to buy the indicated currency after the receipt of cash proceeds or to sell the indicated currency in order to obtain the necessary currency to fund the transaction.

CurrencyToBuyOrSell <CcyToBuyOrSell> contains one of the following elements (see "CurrencyToBuyOrSell1Choice" on page 452 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	CurrencyToBuy <*CcyToBuy*>	[1..1]	CodeSet		452
Or}	CurrencyToSell <*CcyToSell*>	[1..1]	CodeSet		452

6.4.8.33 OrderOriginatorEligibility <OrdrOrgtrElgblty>

Presence: [0..1]

Definition: Counterparties eligibility as defined by article 24 of the EU MiFID Directive applicable to transactions executed by investment firms for eligible counterparties.

Datatype: "Eligibility1Code" on page 593

CodeName	Name	Definition
ELIG	EligibleCounterparty	Eligible customers are the most sophisticated level of investor, able to opt out of some the protections afforded by conduct of business rules.
RETL	RetailClient	Retail customers are the least sophisticated level of investor.
PROF	ProfessionalClient	Professional customers are, for example, investment firms, credit institutions, insurance companies.

6.4.8.34 PositionEffect <PosFct>

Presence: [0..1]

Definition: Indicates whether the resulting position after a trade should be an opening position or closing position. Used for omnibus accounting - where accounts are held on a gross basis instead of being netted together.

Datatype: "PositionEffect2Code" on page 607

CodeName	Name	Definition
OPEN	OpenPosition	Position after the trade the position should be open.
CLOS	ClosePosition	Position after the trade the position should be closed.
ROLL	Rolled	Results in a position obtained in a security previously held, sold and repurchased.
FIFO	Fifo	First in, first out. Results in a position obtained after having sold in priority the securities bought chronologically.

CodeName	Name	Definition
CLOA	CloseAccount	Trade relates to a closure of an account.

6.4.8.35 DerivativeCovered <DerivCvrd>

Presence: [0..1]

Definition: Indicates whether the derivative product is covered or not by an underlying financial instrument position.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

6.4.8.36 ChargeTaxBasisType <ChrgTaxBsisTp>

Presence: [0..1]

Definition: Type of charge/tax basis.

ChargeTaxBasisType <ChrgTaxBsisTp> contains one of the following elements (see "ChargeTaxBasisType1Choice" on page 455 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		456
Or}	Proprietary *<Prtry>*	[1..1]	±		456

6.4.8.37 CapitalGainType <CptlGnTp>

Presence: [0..1]

Definition: Specifies the type of capital gain.

CapitalGainType <CptlGnTp> contains one of the following elements (see "EUCapitalGainType2Choice" on page 450 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	EUCapitalGain *<EUCptlGn>*	[1..1]	CodeSet		450
Or}	Proprietary *<Prtry>*	[1..1]	±		451

6.4.8.38 MatchStatus <MtchSts>

Presence: [0..1]

Definition: Provides the matching status of the trade confirmation.

MatchStatus <MtchSts> contains one of the following elements (see "MatchingStatus8Choice" on page 567 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		567
Or}	Proprietary *<Prtry>*	[1..1]	±		567

6.4.8.39 CallInType <CallInTp>

Presence: [0..1]

Definition: Specifies the type of pay-in call report.

Datatype: "CallIn1Code" on page 588

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

6.4.8.40 YieldType <YldTp>

Presence: [0..1]

Definition: Type of yield at which the transaction was effected.

YieldType <YldTp> contains the following elements (see "YieldCalculation2" on page 576 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value *<Val>*	[1..1]	Rate		577
	CalculationType *<ClctnTp>*	[1..1]	CodeSet		577
	RedemptionPrice *<RedPric>*	[0..1]	±		579
	ValueDate *<ValDt>*	[0..1]	Date		579
	ValuePeriod *<ValPrd>*	[0..1]	±		579
	CalculationDate *<ClctnDt>*	[0..1]	Date		580

6.4.8.41 Reporting <Rptg>

Presence: [0..*]

Definition: Specifies that a trade is to be reported to a third party.

Reporting <Rptg> contains one of the following elements (see "Reporting5Choice" on page 419 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		419
Or}	Proprietary *<Prtry>*	[1..1]	±		419

6.4.8.42 AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>

Presence: [0..1]

Definition: Provides information required for the registration or physical settlement.

AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls> contains the following elements (see "RegistrationParameters3" on page 373 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CertificationIdentification <*CertfctnId*>	[0..1]	Text		374
	CertificationDateTime <*CertfctnDtTm*>	[0..1]	±		374
	RegistrarAccount <*RegarAcct*>	[0..1]	Text		374
	CertificateNumber <*CertNb*>	[0..*]	±		374

6.4.8.43 AdditionalTradeInstructionProcessingInformation <AddtlTradInstrPrcgInf>

Presence: [0..1]

Definition: Provides additional details of the trade process not included within structured fields of this message.

Datatype: "Max350Text" on page 638

6.4.8.44 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

Definition: Interest amount that has accrued in between two periods, for example, in between interest payment periods.

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

6.4.9 CounterpartyTradingDetails <CtrPtyTradgDtls>

Presence: [0..1]

Definition: Details of the trading counterparty.

Impacted by: C12 "CurrencyToBuyOrSellRule", C33 "PlaceOfTradeRule", C39 "TradeDateTimeUTCRule"

CounterpartyTradingDetails <CtrPtyTradgDtls> contains the following **Order18** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	BusinessProcessType *<BizPrcTp>*	[0..1]	±		326
	OrderIdentification *<OrdrId>*	[0..*]	Text		326
	ClientOrderIdentification *<ClntOrdrId>*	[0..*]	Text		326
	SecondaryClientOrderIdentification *<ScndryClntOrdrId>*	[0..*]	Text		326
	ListIdentification *<ListId>*	[0..*]	Text		326
	FinancialInstrumentIdentification *<FinInstrmId>*	[1..1]	±	C14, C15, C20, C21, C27	327
	Side *<Sd>*	[1..1]	CodeSet		328
	Payment *<Pmt>*	[0..1]	CodeSet		329
	TradeTransactionType *<TradTxTp>*	[0..1]	±		329
	TradeTransactionCondition *<TradTxCond>*	[0..*]	±		330
	PreAdvice *<PreAdvc>*	[0..1]	Indicator		330
	PlaceOfTrade *<PlcOfTrad>*	[0..1]		C17, C24, C34	330
	Identification *<Id>*	[0..1]	±		331
	Type *<Tp>*	[0..1]			331
{Or	**Code** *<Cd>*	[1..1]	CodeSet		331
Or}	**Proprietary** *<Prtry>*	[1..1]	±		332
	OrderBookingDate *<OrdrBookgDt>*	[0..1]	Date		332
	TradeOriginationDate *<TradOrgtnDt>*	[0..1]	DateTime		332
	TradeDate *<TradDt>*	[1..1]	±		332
	ProcessingDate *<PrcgDt>*	[0..1]	±		333
	SettlementDate *<SttlmDt>*	[1..1]	±		333
	NAVDate *<NAVDt>*	[0..1]	±		333
	PartialFillDetails *<PrtlFillDtls>*	[0..*]		C28	333
	ConfirmationQuantity *<ConfQty>*	[1..1]	±		334
	DealPrice *<DealPric>*	[1..1]	±		334
	TradeDate *<TradDt>*	[0..1]	±		335

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceOfTrade <*PlcOfTrad*>	[0..1]		C18, C25, C35	335
	Identification <*Id*>	[0..1]	±		336
	Type <*Tp*>	[0..1]			336
{Or	**Code** <*Cd*>	[1..1]	CodeSet		336
Or}	**Proprietary** <*Prtry*>	[1..1]	±		336
	OriginalOrderedQuantity <*OrgnlOrdrdQty*>	[1..1]	±		337
	PreviouslyExecutedQuantity <*PrevslyExctdQty*>	[1..1]	±		337
	RemainingQuantity <*RmngQty*>	[1..1]	±		337
	MatchIncrementQuantity <*MtchIncrmtQty*>	[0..1]	±		337
	ConfirmationQuantity <*ConfQty*>	[1..1]	±		338
	QuantityBreakdown <*QtyBrkdwn*>	[0..*]	±		338
	GrossTradeAmount <*GrssTradAmt*>	[0..1]	±		338
	DealPrice <*DealPric*>	[1..1]	±		339
	TypeOfPrice <*TpOfPric*>	[0..1]	±		339
	CashMargin <*CshMrgn*>	[0..1]	CodeSet		339
	Commission <*Comssn*>	[0..1]	±		340
	NumberOfDaysAccrued <*NbOfDaysAcrd*>	[0..1]	Quantity	C26	341
	GiveUpNumberOfDays <*GvUpNbOfDays*>	[0..1]	Quantity	C26	342
	InterestType <*IntrstTp*>	[0..1]	CodeSet		342
	AccruedInterestPercentage <*AcrdIntrstPctg*>	[0..1]	Rate		342
	TradeRegulatoryConditionsType <*TradRgltry-CondsTp*>	[0..1]	CodeSet		342
	CurrencyToBuyOrSell <*CcyToBuyOrSell*>	[0..1]	±		343
	OrderOriginatorEligibility <*OrdrOrgtrElgblty*>	[0..1]	CodeSet		343
	PositionEffect <*PosFct*>	[0..1]	CodeSet		343
	DerivativeCovered <*DerivCvrd*>	[0..1]	Indicator		344
	ChargeTaxBasisType <*ChrgTaxBsisTp*>	[0..1]	±		344
	CapitalGainType <*CptlGnTp*>	[0..1]	±		344
	MatchStatus <*MtchSts*>	[0..1]	±		344
	CallInType <*CallInTp*>	[0..1]	CodeSet		345
	YieldType <*YldTp*>	[0..1]	±		345

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reporting <*Rptg*>	[0..*]	±		345
	AdditionalPhysicalOrRegistrationDetails <*AddtlPhysOrRegnDtls*>	[0..1]	±		346
	AdditionalTradeInstructionProcessingInformation <*AddtlTradInstrPrcgInf*>	[0..1]	Text		346
	AccruedInterestAmount <*AcrdIntrstAmt*>	[0..1]	±		346

Constraints

- **CurrencyToBuyOrSellRule**

  CurrencyToBuyOrSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

  If CurrencyToSell is used, then it implies the following:

  - the instruction is to receive.

  - the currency required for funding a purchase of securities, eg, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.

  - the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.

  - a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.

  - a bilateral agreement regarding the use of this field has been established.

  If CurrencyToBuy is used, then it implies the following:

  - the instruction is to delivery

  - the currency received as proceeds from the sale of securities, eg, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.

  - the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.

  - a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.

- a bilateral agreement regarding the use of this field has been established.

- **PlaceOfTradeRule**

  If PlaceOfTrade is used and a ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

- **TradeDateTimeUTCRule**

  If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, eg, of the stock exchange, or of the selling broker for OTC.

6.4.9.1 BusinessProcessType <BizPrcTp>

Presence: [0..1]

Definition: Specifies the type of business process.

BusinessProcessType <BizPrcTp> contains one of the following elements (see "BusinessProcessType1Choice" on page 458 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		458
Or}	Proprietary <*Prtry*>	[1..1]	±		458

6.4.9.2 OrderIdentification <OrdrId>

Presence: [0..*]

Definition: Unique identifier for Order as assigned by sell-side.

Datatype: "Max35Text" on page 638

6.4.9.3 ClientOrderIdentification <ClntOrdrId>

Presence: [0..*]

Definition: Unique identifier for the order as assigned by the buy-side. Uniqueness must be guaranteed within a single trading day. Firms, particularly those that electronically submit multi-day orders, trade globally or throughout market close periods, should ensure uniqueness across days, for example by embedding a date within the ClientOrderIdentification element.

Datatype: "Max35Text" on page 638

6.4.9.4 SecondaryClientOrderIdentification <ScndryClntOrdrId>

Presence: [0..*]

Definition: Assigned by the party that originates the order. Can be used to provide the ClientOrderIdentification used by an exchange or executing system.

Datatype: "Max35Text" on page 638

6.4.9.5 ListIdentification <ListId>

Presence: [0..*]

Definition: Unique identifier for a list, as assigned by the trading party. The identifier must be unique within a single trading day.

Datatype: "Max35Text" on page 638

6.4.9.6 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Unique and unambiguous identifier of a financial instrument, assigned under a formal or proprietary identification scheme.

Impacted by: C14 "DescriptionPresenceRule", C15 "DescriptionUsageRule", C20 "ISINGuideline", C21 "ISINPresenceRule", C27 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification14" on page 388 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..1]	IdentifierSet		389
	OtherIdentification <*OthrId*>	[0..*]			390
	Identification <*Id*>	[1..1]	Text		390
	Suffix <*Sfx*>	[0..1]	Text		390
	Type <*Tp*>	[1..1]	±		390
	Description <*Desc*>	[0..1]	Text		390

Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When a ISIN code exist. It is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
```

```
      /ISIN Must be present
   Or    /Description Must be present
```

6.4.9.7 Side <Sd>

Presence: [1..1]

Definition: Coded list to specify the side of the order.

Datatype: "Side3Code" on page 619

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

CodeName	Name	Definition
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.
LEND	Lend	Order is to lend securities.
BORW	Borrow	Order is to borrow securities.
OPEX	OptionExercise	Exercise of an option contract.

6.4.9.8 Payment <Pmt>

Presence: [0..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: "DeliveryReceiptType2Code" on page 593

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, ie, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

6.4.9.9 TradeTransactionType <TradTxTp>

Presence: [0..1]

Definition: Specifies the type of transaction of which the order is a component.

TradeTransactionType <TradTxTp> contains one of the following elements (see "TradeType3Choice" on page 400 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		400
Or}	Proprietary <*Prtry*>	[1..1]	±		401

6.4.9.10 TradeTransactionCondition <TradTxCond>

Presence: [0..*]

Definition: Indicates the conditions under which the order/trade is to be/was executed.

TradeTransactionCondition <TradTxCond> contains one of the following elements (see "TradeTransactionCondition4Choice" on page 401 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		402
Or}	Proprietary <*Prtry*>	[1..1]	±		402

6.4.9.11 PreAdvice <PreAdvc>

Presence: [0..1]

Definition: Transaction is a pre-advice, that is, for matching purposes only.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

6.4.9.12 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

Definition: Market in which a trade transaction is to be or has been executed.

Impacted by: C17 "IdentificationPresenceRule", C24 "MarketTypeAndIdentificationRule", C34 "PlaceOfTradeRule"

PlaceOfTrade <PlcOfTrad> contains the following **MarketIdentification79** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	±		331
	Type <*Tp*>	[0..1]			331
{Or	**Code** <*Cd*>	[1..1]	CodeSet		331
Or}	**Proprietary** <*Prtry*>	[1..1]	±		332

Constraints

- **IdentificationPresenceRule**

  If Type/Code is not Various (VARI) OR Over The Counter (OTCO) then Identification must be present.

- **MarketTypeAndIdentificationRule**

  If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

  If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

- **PlaceOfTradeRule**

  If the trade was executed on multiple places of trade and the place of trade field is used, code VARI must be used.

6.4.9.12.1 Identification <Id>

Presence: [0..1]

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

Identification <Id> contains one of the following elements (see "MarketIdentification3Choice" on page 398 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode *<MktIdrCd>*	[1..1]	IdentifierSet		398
Or}	Description *<Desc>*	[1..1]	Text		398

6.4.9.12.2 Type <Tp>

Presence: [0..1]

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

Type <Tp> contains one of the following **MarketType11Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		331
Or}	**Proprietary** *<Prtry>*	[1..1]	±		332

6.4.9.12.2.1 Code <Cd>

Presence: [1..1]

Definition: Market type expressed as an ISO 20022 code.

Datatype: "MarketType6Code" on page 605

CodeName	Name	Definition
OTCO	OverTheCounter	The place is over the counter.

CodeName	Name	Definition
VARI	Various	Various places.
EXCH	StockExchange	The place is a stock exchange.

6.4.9.12.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Market type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		395
	Issuer *<Issr>*	[1..1]	Text		396
	SchemeName *<SchmeNm>*	[0..1]	Text		396

6.4.9.13 OrderBookingDate <OrdrBookgDt>

Presence: [0..1]

Definition: Date and time when an entry is posted to an account on the account servicer's books.

Datatype: "ISODate" on page 631

6.4.9.14 TradeOriginationDate <TradOrgtnDt>

Presence: [0..1]

Definition: Indicates the date and time of the agreement in principal between counter-parties prior to actual trade date.

Used with fixed income for municipal new issue markets.

Datatype: "ISODateTime" on page 631

6.4.9.15 TradeDate <TradDt>

Presence: [1..1]

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

TradeDate <TradDt> contains one of the following elements (see "TradeDate4Choice" on page 402 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	±		402
Or}	Value *<Val>*	[1..1]			403
{Or	Code *<Cd>*	[1..1]	CodeSet		403
Or}	Proprietary *<Prtry>*	[1..1]	±		403

6.4.9.16 ProcessingDate <PrcgDt>

Presence: [0..1]

Definition: Processing date of the trading session.

ProcessingDate <PrcgDt> contains one of the following elements (see "TradeDate4Choice" on page 402 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	±		402
Or}	Value <*Val*>	[1..1]			403
{Or	Code <*Cd*>	[1..1]	CodeSet		403
Or}	Proprietary <*Prtry*>	[1..1]	±		403

6.4.9.17 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Date and time at which the securities are to be delivered or received.

SettlementDate <SttlmDt> contains one of the following elements (see "SettlementDate8Choice" on page 413 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	±		414
Or}	Code <*Cd*>	[1..1]	±		414

6.4.9.18 NAVDate <NAVDt>

Presence: [0..1]

Definition: Valuation point, or valuation date of the portfolio (underlying assets). This is also known as price date.

NAVDate <NAVDt> contains one of the following elements (see "DateAndDateTime1Choice" on page 382 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		383
Or}	DateTime <*DtTm*>	[1..1]	DateTime		383

6.4.9.19 PartialFillDetails <PrtlFillDtls>

Presence: [0..*]

Definition: Quantity of financial instrument bought or sold which is less than the quantity of financial instrument ordered.

Impacted by: C28 "PartialFillsRule"

PartialFillDetails <PrtlFillDtls> contains the following **PartialFill2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ConfirmationQuantity <*ConfQty*>	[1..1]	±		334
	DealPrice <*DealPric*>	[1..1]	±		334
	TradeDate <*TradDt*>	[0..1]	±		335
	PlaceOfTrade <*PlcOfTrad*>	[0..1]		C18, C25, C35	335
	Identification <*Id*>	[0..1]	±		336
	Type <*Tp*>	[0..1]			336
{Or	**Code** <*Cd*>	[1..1]	CodeSet		336
Or}	**Proprietary** <*Prtry*>	[1..1]	±		336
	OriginalOrderedQuantity <*OrgnlOrdrdQty*>	[1..1]	±		337
	PreviouslyExecutedQuantity <*PrevslyExctdQty*>	[1..1]	±		337
	RemainingQuantity <*RmngQty*>	[1..1]	±		337
	MatchIncrementQuantity <*MtchIncrmtQty*>	[0..1]	±		337

Constraints

- **PartialFillsRule**

  A SecuritiesTradeConfirmation should not be used as a TradeExecution report. PartialFills aims at providing a for information summary of the different executions that the confirmation consisted of.

6.4.9.19.1 ConfirmationQuantity <ConfQty>

Presence: [1..1]

Definition: Quantity of financial instrument to be ordered.

ConfirmationQuantity <ConfQty> contains one of the following elements (see "Quantity6Choice" on page 391 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Quantity <*Qty*>	[1..1]	±		391
Or}	OriginalAndCurrentFace <*OrgnlAndCurFace*>	[1..1]	±		392

6.4.9.19.2 DealPrice <DealPric>

Presence: [1..1]

Definition: Amount of money for which goods or services are offered, sold, or bought.

DealPrice <DealPric> contains the following elements (see "Price4" on page 523 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[1..1]	±		523
	Type <*Tp*>	[0..1]	CodeSet		523

6.4.9.19.3 TradeDate <TradDt>

Presence: [0..1]

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

TradeDate <TradDt> contains one of the following elements (see "TradeDate4Choice" on page 402 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	±		402
Or}	Value <*Val*>	[1..1]			403
{Or	Code <*Cd*>	[1..1]	CodeSet		403
Or}	Proprietary <*Prtry*>	[1..1]	±		403

6.4.9.19.4 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

Definition: Market in which a trade transaction is to be or has been executed.

Impacted by: C18 "IdentificationPresenceRule", C25 "MarketTypeAndIdentificationRule", C35 "PlaceOf-TradeRule"

PlaceOfTrade <PlcOfTrad> contains the following **MarketIdentification80** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	±		336
	Type <*Tp*>	[0..1]			336
{Or	**Code** <*Cd*>	[1..1]	CodeSet		336
Or}	**Proprietary** <*Prtry*>	[1..1]	±		336

Constraints

- **IdentificationPresenceRule**

  If Type/Code is not Various (VARI) OR Over The Counter (OTCO) then Identification must be present.

- **MarketTypeAndIdentificationRule**

  If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifier-Code must be present.

- **PlaceOfTradeRule**

  If the trade was executed on multiple places of trade and the place of trade field is used, code VARI must be used.

6.4.9.19.4.1 Identification <Id>

Presence: [0..1]

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

Identification <Id> contains one of the following elements (see "MarketIdentification3Choice" on page 398 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <*MktIdrCd*>	[1..1]	IdentifierSet		398
Or}	Description <*Desc*>	[1..1]	Text		398

6.4.9.19.4.2 Type <Tp>

Presence: [0..1]

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

Type <Tp> contains one of the following **MarketType12Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		336
Or}	**Proprietary** <*Prtry*>	[1..1]	±		336

6.4.9.19.4.2.1 Code <Cd>

Presence: [1..1]

Definition: Market type expressed as an ISO 20022 code.

Datatype: "MarketType2Code" on page 604

CodeName	Name	Definition
PRIM	PrimaryMarket	The place is a primary market.
SECM	SecondaryMarket	The place is a secondary market.
OTCO	OverTheCounter	The place is over the counter.
VARI	Various	Various places.
EXCH	StockExchange	The place is a stock exchange.

6.4.9.19.4.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Market type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		395
	Issuer *<Issr>*	[1..1]	Text		396
	SchemeName *<SchmeNm>*	[0..1]	Text		396

6.4.9.19.5 OriginalOrderedQuantity <OrgnlOrdrdQty>

Presence: [1..1]

Definition: Quantity of financial instrument ordered.

OriginalOrderedQuantity <OrgnlOrdrdQty> contains one of the following elements (see "QuantityOrAmount1Choice" on page 422 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Quantity *<Qty>*	[1..1]	±		422
Or}	Amount *<Amt>*	[1..1]	Amount		423

6.4.9.19.6 PreviouslyExecutedQuantity <PrevslyExctdQty>

Presence: [1..1]

Definition: Quantity of financial instrument that has been previously executed.

PreviouslyExecutedQuantity <PrevslyExctdQty> contains one of the following elements (see "QuantityOrAmount1Choice" on page 422 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Quantity *<Qty>*	[1..1]	±		422
Or}	Amount *<Amt>*	[1..1]	Amount		423

6.4.9.19.7 RemainingQuantity <RmngQty>

Presence: [1..1]

Definition: Quantity of financial instrument that is remaining in order.

RemainingQuantity <RmngQty> contains one of the following elements (see "QuantityOrAmount1Choice" on page 422 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Quantity *<Qty>*	[1..1]	±		422
Or}	Amount *<Amt>*	[1..1]	Amount		423

6.4.9.19.8 MatchIncrementQuantity <MtchIncrmtQty>

Presence: [0..1]

Definition: Minimum quantity that applies to every execution. The order may still fill against smaller orders, but the cumulative quantity of the execution must be in multiples of the Match Increment.

MatchIncrementQuantity <MtchIncrmtQty> contains one of the following elements (see "QuantityOrAmount1Choice" on page 422 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Quantity <*Qty*>	[1..1]	±		422
Or}	Amount <*Amt*>	[1..1]	Amount		423

6.4.9.20 ConfirmationQuantity <ConfQty>

Presence: [1..1]

Definition: Quantity of financial instrument that is being confirmed for the account.The quantity of the security to be settled.

ConfirmationQuantity <ConfQty> contains one of the following elements (see "Quantity6Choice" on page 391 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Quantity <*Qty*>	[1..1]	±		391
Or}	OriginalAndCurrentFace <*OrgnlAndCurFace*>	[1..1]	±		392

6.4.9.21 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

Definition: Breakdown of a quantity into lots such as tax lots, instrument series, etc.

QuantityBreakdown <QtyBrkdwn> contains the following elements (see "QuantityBreakdown11" on page 528 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	LotNumber <*LotNb*>	[0..1]	±		528
	LotQuantity <*LotQty*>	[0..1]	±		528
	LotDateTime <*LotDtTm*>	[0..1]	±		528
	LotPrice <*LotPric*>	[0..1]	±		529

6.4.9.22 GrossTradeAmount <GrssTradAmt>

Presence: [0..1]

Definition: Principal amount of a trade (price multiplied by quantity).

GrossTradeAmount <GrssTradAmt> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

6.4.9.23 DealPrice <DealPric>

Presence: [1..1]

Definition: Amount of money for which goods or services are offered, sold, or bought.

DealPrice <DealPric> contains the following elements (see "Price4" on page 523 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[1..1]	±		523
	Type <*Tp*>	[0..1]	CodeSet		523

6.4.9.24 TypeOfPrice <TpOfPric>

Presence: [0..1]

Definition: Specifies the type of transaction price.

TypeOfPrice <TpOfPric> contains one of the following elements (see "TypeOfPrice10Choice" on page 524 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		524
Or}	Proprietary <*Prtry*>	[1..1]	±		525

6.4.9.25 CashMargin <CshMrgn>

Presence: [0..1]

Definition: Identifies whether an order is a margin order or a non-margin order. This is primarily used when sending orders to Japanese exchanges to indicate sell margin or buy to cover. The same tag could be assigned also by buy-side to indicate the intent to sell or buy margin and the sell-side to accept or reject (base on some validation criteria) the margin request.

Datatype: "CashMarginOrder1Code" on page 588

CodeName	Name	Definition
CASH	Cash	The principal owns the cash in case of a purchase, or the securities in case of a sale so the execution, if it occurs, will not

CodeName	Name	Definition
		generate any margin account opening or margin call.
MRGO	MarginOpen	The principal order, if executed, will generate a margin account opening or margin call because the principal does not have the cash in case of a purchase or the securities in case of a sale.
MRGC	MarginClose	The principal order, if executed, will enable the margin position to be closed and the positions to be covered (for example: purchase of securities that have previously been short-sold, or sale of securities that have been bought on margin).

6.4.9.26 Commission <Comssn>

Presence: [0..1]

Definition: Amount of money due to a party as compensation for a service.

Commission <Comssn> contains the following elements (see "Commission16" on page 375 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Type *<Tp>*	[1..1]			375
{Or	Code *<Cd>*	[1..1]	CodeSet		376
Or}	Proprietary *<Prtry>*	[1..1]	±		377
	Commission *<Comssn>*	[1..1]			377
{Or	Amount *<Amt>*	[1..1]	Amount		377
Or}	Rate *<Rate>*	[1..1]	Rate		377
	RecipientIdentification *<RcptId>*	[0..1]			378
	BIC *<BIC>*	[1..1]	IdentifierSet		378
	ProprietaryIdentification *<PrtryId>*	[1..1]	±		378
	NameAndAddress *<NmAndAdr>*	[0..1]			379
	Name *<Nm>*	[1..1]	Text		379
	Address *<Adr>*	[0..1]			379
	AddressType *<AdrTp>*	[0..1]	CodeSet		380
	AddressLine *<AdrLine>*	[0..5]	Text		380
	StreetName *<StrtNm>*	[0..1]	Text		380
	BuildingNumber *<BldgNb>*	[0..1]	Text		380
	PostCode *<PstCd>*	[0..1]	Text		380
	TownName *<TwnNm>*	[0..1]	Text		380
	CountrySubDivision *<CtrySubDvsn>*	[0..1]	Text		381
	Country *<Ctry>*	[1..1]	CodeSet		381
	CalculationDate *<ClctnDt>*	[0..1]	Date		381
	TotalCommission *<TtlComssn>*	[0..1]	±		381
	TotalVATAmount *<TtlVATAmt>*	[0..1]	Amount		381
	VATRate *<VATRate>*	[0..1]	Rate		381

6.4.9.27 NumberOfDaysAccrued <NbOfDaysAcrd>

Presence: [0..1]

Definition: Number of days on which the interest rate accrues (daily accrual note).

Impacted by: C26 "NumberRule"

Datatype: "Max3Number" on page 635

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

6.4.9.28 GiveUpNumberOfDays <GvUpNbOfDays>

Presence: [0..1]

Definition: Specifies the number of days from trade date that the counterparty on the other side of the trade should be "given up" or divulged.

Impacted by: C26 "NumberRule"

Datatype: "Max3Number" on page 635

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

6.4.9.29 InterestType <IntrstTp>

Presence: [0..1]

Definition: Indicates whether the trade is cum interest or ex interest.

Datatype: "InterestType2Code" on page 603

CodeName	Name	Definition
CINT	CumInterest	Indicates deal price including accrued interest.
XINT	ExInterest	Indicates deal price excluding accrued interest.

6.4.9.30 AccruedInterestPercentage <AcrdIntrstPctg>

Presence: [0..1]

Definition: Interest rate that has been accrued in between coupon payment periods.

Datatype: "PercentageRate" on page 636

6.4.9.31 TradeRegulatoryConditionsType <TradRgltryCondsTp>

Presence: [0..1]

Definition: Specifies the regulatory conditions type of the trade.

Datatype: "TradeRegulatoryConditions1Code" on page 621

CodeName	Name	Definition
SOLI	Solicited	Trade was solicited by the executing broker. The broker has suggested to his client to buy/sell financial instruments.
USOL	Unsolicited	Trade was unsolicited. The client acts on its own without advice from the executing broker.

6.4.9.32 CurrencyToBuyOrSell <CcyToBuyOrSell>

Presence: [0..1]

Definition: Account servicer is instructed to buy the indicated currency after the receipt of cash proceeds or to sell the indicated currency in order to obtain the necessary currency to fund the transaction.

CurrencyToBuyOrSell <CcyToBuyOrSell> contains one of the following elements (see "CurrencyToBuyOrSell1Choice" on page 452 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	CurrencyToBuy <*CcyToBuy*>	[1..1]	CodeSet		452
Or}	CurrencyToSell <*CcyToSell*>	[1..1]	CodeSet		452

6.4.9.33 OrderOriginatorEligibility <OrdrOrgtrElgblty>

Presence: [0..1]

Definition: Counterparties eligibility as defined by article 24 of the EU MiFID Directive applicable to transactions executed by investment firms for eligible counterparties.

Datatype: "Eligibility1Code" on page 593

CodeName	Name	Definition
ELIG	EligibleCounterparty	Eligible customers are the most sophisticated level of investor, able to opt out of some the protections afforded by conduct of business rules.
RETL	RetailClient	Retail customers are the least sophisticated level of investor.
PROF	ProfessionalClient	Professional customers are, for example, investment firms, credit institutions, insurance companies.

6.4.9.34 PositionEffect <PosFct>

Presence: [0..1]

Definition: Indicates whether the resulting position after a trade should be an opening position or closing position. Used for omnibus accounting - where accounts are held on a gross basis instead of being netted together.

Datatype: "PositionEffect2Code" on page 607

CodeName	Name	Definition
OPEN	OpenPosition	Position after the trade the position should be open.
CLOS	ClosePosition	Position after the trade the position should be closed.
ROLL	Rolled	Results in a position obtained in a security previously held, sold and repurchased.
FIFO	Fifo	First in, first out. Results in a position obtained after having sold in priority the securities bought chronologically.

CodeName	Name	Definition
CLOA	CloseAccount	Trade relates to a closure of an account.

6.4.9.35 DerivativeCovered <DerivCvrd>

Presence: [0..1]

Definition: Indicates whether the derivative product is covered or not by an underlying financial instrument position.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

6.4.9.36 ChargeTaxBasisType <ChrgTaxBsisTp>

Presence: [0..1]

Definition: Type of charge/tax basis.

ChargeTaxBasisType <ChrgTaxBsisTp> contains one of the following elements (see "ChargeTaxBasisType1Choice" on page 455 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		456
Or}	Proprietary <*Prtry*>	[1..1]	±		456

6.4.9.37 CapitalGainType <CptlGnTp>

Presence: [0..1]

Definition: Specifies the type of capital gain.

CapitalGainType <CptlGnTp> contains one of the following elements (see "EUCapitalGainType2Choice" on page 450 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	EUCapitalGain <*EUCptlGn*>	[1..1]	CodeSet		450
Or}	Proprietary <*Prtry*>	[1..1]	±		451

6.4.9.38 MatchStatus <MtchSts>

Presence: [0..1]

Definition: Provides the matching status of the trade confirmation.

MatchStatus <MtchSts> contains one of the following elements (see "MatchingStatus8Choice" on page 567 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		567
Or}	Proprietary <*Prtry*>	[1..1]	±		567

6.4.9.39 CallInType <CallInTp>

Presence: [0..1]

Definition: Specifies the type of pay-in call report.

Datatype: "CallIn1Code" on page 588

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

6.4.9.40 YieldType <YldTp>

Presence: [0..1]

Definition: Type of yield at which the transaction was effected.

YieldType <YldTp> contains the following elements (see "YieldCalculation2" on page 576 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[1..1]	Rate		577
	CalculationType <*ClctnTp*>	[1..1]	CodeSet		577
	RedemptionPrice <*RedPric*>	[0..1]	±		579
	ValueDate <*ValDt*>	[0..1]	Date		579
	ValuePeriod <*ValPrd*>	[0..1]	±		579
	CalculationDate <*ClctnDt*>	[0..1]	Date		580

6.4.9.41 Reporting <Rptg>

Presence: [0..*]

Definition: Specifies that a trade is to be reported to a third party.

Reporting <Rptg> contains one of the following elements (see "Reporting5Choice" on page 419 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		419
Or}	Proprietary <*Prtry*>	[1..1]	±		419

6.4.9.42 AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>

Presence: [0..1]

Definition: Provides information required for the registration or physical settlement.

AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls> contains the following elements (see "RegistrationParameters3" on page 373 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CertificationIdentification <*CertfctnId*>	[0..1]	Text		374
	CertificationDateTime <*CertfctnDtTm*>	[0..1]	±		374
	RegistrarAccount <*RegarAcct*>	[0..1]	Text		374
	CertificateNumber <*CertNb*>	[0..*]	±		374

6.4.9.43 AdditionalTradeInstructionProcessingInformation <AddtlTradInstrPrcgInf>

Presence: [0..1]

Definition: Provides additional details of the trade process not included within structured fields of this message.

Datatype: "Max350Text" on page 638

6.4.9.44 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

Definition: Interest amount that has accrued in between two periods, for example, in between interest payment periods.

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

6.4.10 ConfirmationParties <ConfPties>

Presence: [0..*]

Definition: Parties used for acting parties that applies either to the whole message or to individual sides.

ConfirmationParties <ConfPties> contains the following **ConfirmationParties4** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Investor <*Invstr*>	[0..*]	±	C19	347
	Buyer <*Buyr*>	[0..1]	±		348
	Borrower <*Brrwr*>	[0..1]	±		349
	Seller <*Sellr*>	[0..1]	±		350
	Lender <*Lndr*>	[0..1]	±		351
	BrokerOfCredit <*BrkrOfCdt*>	[0..1]	±		352
	IntroducingFirm <*IntrdcgFirm*>	[0..1]	±		353
	StepInFirm <*StepInFirm*>	[0..1]	±		354
	StepOutFirm <*StepOutFirm*>	[0..1]	±		355
	ClearingFirm <*ClrFirm*>	[0..1]	±		356
	ExecutingBroker <*ExctgBrkr*>	[0..1]	±		356
	AffirmingParty <*AffrmgPty*>	[0..1]	±		357
	TradeBeneficiaryParty <*TradBnfcryPty*>	[0..1]	±		358

6.4.10.1 Investor <Invstr>

Presence: [0..*]

Definition: Party that identifies the underlying investor.

Impacted by: C19 "IdentificationUsageRule"

Investor <Invstr> contains the following elements (see "PartyIdentificationAndAccount79" on page 478 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	±		478
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	Text		479
	CashAccount <*CshAcct*>	[0..1]	±		479
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		479
	CountryOfResidence <*CtryOfRes*>	[0..1]	CodeSet		480
	AdditionalInformation <*AddtlInf*>	[0..1]	±		480
	AlternateIdentification <*AltrnId*>	[0..1]			480
	IdentificationType <*IdTp*>	[1..1]			480
{Or	Code <*Cd*>	[1..1]	CodeSet		481
Or}	Proprietary <*Prtry*>	[1..1]	±		481
	Country <*Ctry*>	[1..1]	CodeSet		481
	AlternateIdentification <*AltrnId*>	[1..1]	Text		481

Constraints

- **IdentificationUsageRule**

  The presence of Identification and/or CountryOfResidence is mandatory.

6.4.10.2 Buyer <Buyr>

Presence: [0..1]

Definition: Party that buys goods or services, or a financial instrument.

Buyer <Buyr> contains the following elements (see "ConfirmationPartyDetails2" on page 514 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		515
	AlternateIdentification *<AltrnId>*	[0..1]			516
	IdentificationType *<IdTp>*	[1..1]			516
{Or	Code *<Cd>*	[1..1]	CodeSet		517
Or}	Proprietary *<Prtry>*	[1..1]	±		517
	Country *<Ctry>*	[1..1]	CodeSet		517
	AlternateIdentification *<AltrnId>*	[1..1]	Text		517
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		518
	AdditionalInformation *<AddtlInf>*	[0..1]			518
	DeclarationDetails *<DclrtnDtls>*	[0..1]	Text		518
	PartyContactDetails *<PtyCtctDtls>*	[0..1]	Text		518
	InvestorCapacity *<InvstrCpcty>*	[0..1]	±		518
	TradingPartyCapacity *<TradgPtyCpcty>*	[0..1]			518
{Or	Code *<Cd>*	[1..1]	CodeSet		519
Or}	Proprietary *<Prtry>*	[1..1]	±		520

6.4.10.3 Borrower <Brrwr>

Presence: [0..1]

Definition: Party that has applied, met specific requirements, and received a monetary or securities loan from a lender. The party initiating the request signs a promissory note agreeing to pay the lien holder back during a specified timeframe for the entire loan amount plus any additional fees. The borrower is legally responsible for repayment of the loan and is subject to any penalties for not repaying the loan back based on the lending terms agreed upon.

Borrower <Brrwr> contains the following elements (see "ConfirmationPartyDetails2" on page 514 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		515
	AlternateIdentification <*AltrnId*>	[0..1]			516
	IdentificationType <*IdTp*>	[1..1]			516
{Or	Code <*Cd*>	[1..1]	CodeSet		517
Or}	Proprietary <*Prtry*>	[1..1]	±		517
	Country <*Ctry*>	[1..1]	CodeSet		517
	AlternateIdentification <*AltrnId*>	[1..1]	Text		517
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		518
	AdditionalInformation <*AddtlInf*>	[0..1]			518
	DeclarationDetails <*DclrtnDtls*>	[0..1]	Text		518
	PartyContactDetails <*PtyCtctDtls*>	[0..1]	Text		518
	InvestorCapacity <*InvstrCpcty*>	[0..1]	±		518
	TradingPartyCapacity <*TradgPtyCpcty*>	[0..1]			518
{Or	Code <*Cd*>	[1..1]	CodeSet		519
Or}	Proprietary <*Prtry*>	[1..1]	±		520

6.4.10.4 Seller <Sellr>

Presence: [0..1]

Definition: Party that sells goods or services, or a financial instrument.

Seller <Sellr> contains the following elements (see "ConfirmationPartyDetails2" on page 514 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		515
	AlternateIdentification <*AltrnId*>	[0..1]			516
	IdentificationType <*IdTp*>	[1..1]			516
{Or	Code <*Cd*>	[1..1]	CodeSet		517
Or}	Proprietary <*Prtry*>	[1..1]	±		517
	Country <*Ctry*>	[1..1]	CodeSet		517
	AlternateIdentification <*AltrnId*>	[1..1]	Text		517
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		518
	AdditionalInformation <*AddtlInf*>	[0..1]			518
	DeclarationDetails <*DclrtnDtls*>	[0..1]	Text		518
	PartyContactDetails <*PtyCtctDtls*>	[0..1]	Text		518
	InvestorCapacity <*InvstrCpcty*>	[0..1]	±		518
	TradingPartyCapacity <*TradgPtyCpcty*>	[0..1]			518
{Or	Code <*Cd*>	[1..1]	CodeSet		519
Or}	Proprietary <*Prtry*>	[1..1]	±		520

6.4.10.5 Lender <Lndr>

Presence: [0..1]

Definition: A private, public or institutional entity which makes funds available to others to borrow.

Lender <Lndr> contains the following elements (see "ConfirmationPartyDetails2" on page 514 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		515
	AlternateIdentification <*AltrnId*>	[0..1]			516
	IdentificationType <*IdTp*>	[1..1]			516
{Or	Code <*Cd*>	[1..1]	CodeSet		517
Or}	Proprietary <*Prtry*>	[1..1]	±		517
	Country <*Ctry*>	[1..1]	CodeSet		517
	AlternateIdentification <*AltrnId*>	[1..1]	Text		517
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		518
	AdditionalInformation <*AddtlInf*>	[0..1]			518
	DeclarationDetails <*DclrtnDtls*>	[0..1]	Text		518
	PartyContactDetails <*PtyCtctDtls*>	[0..1]	Text		518
	InvestorCapacity <*InvstrCpcty*>	[0..1]	±		518
	TradingPartyCapacity <*TradgPtyCpcty*>	[0..1]			518
{Or	Code <*Cd*>	[1..1]	CodeSet		519
Or}	Proprietary <*Prtry*>	[1..1]	±		520

6.4.10.6 BrokerOfCredit <BrkrOfCdt>

Presence: [0..1]

Definition: Brokerage firm which is the commissioned broker in a multi-broker trade.

BrokerOfCredit <BrkrOfCdt> contains the following elements (see "ConfirmationPartyDetails3" on page 508 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		509
	SafekeepingAccount <*SfkpgAcct*>	[0..1]			510
	Identification <*Id*>	[1..1]	Text		510
	Type <*Tp*>	[0..1]	±		510
	Name <*Nm*>	[0..1]	Text		511
	CashDetails <*CshDtls*>	[0..1]	±		511
	AlternateIdentification <*AltrnId*>	[0..1]			511
	IdentificationType <*IdTp*>	[1..1]			511
{Or	Code <*Cd*>	[1..1]	CodeSet		512
Or}	Proprietary <*Prtry*>	[1..1]	±		512
	Country <*Ctry*>	[1..1]	CodeSet		512
	AlternateIdentification <*AltrnId*>	[1..1]	Text		512
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		513
	AdditionalInformation <*AddtlInf*>	[0..1]			513
	DeclarationDetails <*DclrtnDtls*>	[0..1]	Text		513
	PartyContactDetails <*PtyCtctDtls*>	[0..1]	Text		513
	PartyCapacity <*PtyCpcty*>	[0..1]			513
{Or	Code <*Cd*>	[1..1]	CodeSet		513
Or}	Proprietary <*Prtry*>	[1..1]	±		514

6.4.10.7 IntroducingFirm <IntrdcgFirm>

Presence: [0..1]

Definition: Broker or other intermediary with the closest association with the investor.

IntroducingFirm <IntrdcgFirm> contains the following elements (see "ConfirmationPartyDetails3" on page 508 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		509
	SafekeepingAccount <*SfkpgAcct*>	[0..1]			510
	Identification <*Id*>	[1..1]	Text		510
	Type <*Tp*>	[0..1]	±		510
	Name <*Nm*>	[0..1]	Text		511
	CashDetails <*CshDtls*>	[0..1]	±		511
	AlternateIdentification <*AltrnId*>	[0..1]			511
	IdentificationType <*IdTp*>	[1..1]			511
{Or	Code <*Cd*>	[1..1]	CodeSet		512
Or}	Proprietary <*Prtry*>	[1..1]	±		512
	Country <*Ctry*>	[1..1]	CodeSet		512
	AlternateIdentification <*AltrnId*>	[1..1]	Text		512
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		513
	AdditionalInformation <*AddtlInf*>	[0..1]			513
	DeclarationDetails <*DclrtnDtls*>	[0..1]	Text		513
	PartyContactDetails <*PtyCtctDtls*>	[0..1]	Text		513
	PartyCapacity <*PtyCpcty*>	[0..1]			513
{Or	Code <*Cd*>	[1..1]	CodeSet		513
Or}	Proprietary <*Prtry*>	[1..1]	±		514

6.4.10.8 StepInFirm <StepInFirm>

Presence: [0..1]

Definition: Brokerage firm assigned to take credit on the trade from the step-out brokerage firm.

StepInFirm <StepInFirm> contains the following elements (see "ConfirmationPartyDetails1" on page 462 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		462
	AlternateIdentification *<AltrnId>*	[0..1]			463
	IdentificationType *<IdTp>*	[1..1]			463
{Or	Code *<Cd>*	[1..1]	CodeSet		464
Or}	Proprietary *<Prtry>*	[1..1]	±		464
	Country *<Ctry>*	[1..1]	CodeSet		464
	AlternateIdentification *<AltrnId>*	[1..1]	Text		464
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		465
	AdditionalInformation *<AddtlInf>*	[0..1]			465
	DeclarationDetails *<DclrtnDtls>*	[0..1]	Text		465
	PartyContactDetails *<PtyCtctDtls>*	[0..1]	Text		465

6.4.10.9 StepOutFirm <StepOutFirm>

Presence: [0..1]

Definition: Brokerage firm that executes an order, but gives other firms credit and some of the commission for the trade.

StepOutFirm <StepOutFirm> contains the following elements (see "ConfirmationPartyDetails1" on page 462 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		462
	AlternateIdentification *<AltrnId>*	[0..1]			463
	IdentificationType *<IdTp>*	[1..1]			463
{Or	Code *<Cd>*	[1..1]	CodeSet		464
Or}	Proprietary *<Prtry>*	[1..1]	±		464
	Country *<Ctry>*	[1..1]	CodeSet		464
	AlternateIdentification *<AltrnId>*	[1..1]	Text		464
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		465
	AdditionalInformation *<AddtlInf>*	[0..1]			465
	DeclarationDetails *<DclrtnDtls>*	[0..1]	Text		465
	PartyContactDetails *<PtyCtctDtls>*	[0..1]	Text		465

6.4.10.10 ClearingFirm <ClrFirm>

Presence: [0..1]

Definition: Party, also know as take up broker, that settles security transactions from another broker for a fee.

ClearingFirm <ClrFirm> contains the following elements (see "ConfirmationPartyDetails6" on page 494 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		494
	SafekeepingAccount <*SfkpgAcct*>	[0..1]			495
	Identification <*Id*>	[1..1]	Text		495
	Type <*Tp*>	[0..1]	±		495
	Name <*Nm*>	[0..1]	Text		496
	CashDetails <*CshDtls*>	[0..1]	±		496
	AlternateIdentification <*AltrnId*>	[0..1]			496
	IdentificationType <*IdTp*>	[1..1]			496
{Or	Code <*Cd*>	[1..1]	CodeSet		497
Or}	Proprietary <*Prtry*>	[1..1]	±		497
	Country <*Ctry*>	[1..1]	CodeSet		497
	AlternateIdentification <*AltrnId*>	[1..1]	Text		497
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		498
	AdditionalInformation <*AddtlInf*>	[0..1]			498
	DeclarationDetails <*DclrtnDtls*>	[0..1]	Text		498
	PartyContactDetails <*PtyCtctDtls*>	[0..1]	Text		498
	PartyCapacity <*PtyCpcty*>	[0..1]			498
{Or	Code <*Cd*>	[1..1]	CodeSet		498
Or}	Proprietary <*Prtry*>	[1..1]	±		499
	InvestorProtectionAssociationMembership <*InvstrPrtcnAssoctnMmbsh*>	[0..1]	Indicator		499

6.4.10.11 ExecutingBroker <ExctgBrkr>

Presence: [0..1]

Definition: Party responsible for executing an order (for example, an executing or give-up broker). Usually a commission is charged to the client for executing an order.

ExecutingBroker <ExctgBrkr> contains the following elements (see "ConfirmationPartyDetails6" on page 494 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		494
	SafekeepingAccount <*SfkpgAcct*>	[0..1]			495
	Identification <*Id*>	[1..1]	Text		495
	Type <*Tp*>	[0..1]	±		495
	Name <*Nm*>	[0..1]	Text		496
	CashDetails <*CshDtls*>	[0..1]	±		496
	AlternateIdentification <*AltrnId*>	[0..1]			496
	IdentificationType <*IdTp*>	[1..1]			496
{Or	Code <*Cd*>	[1..1]	CodeSet		497
Or}	Proprietary <*Prtry*>	[1..1]	±		497
	Country <*Ctry*>	[1..1]	CodeSet		497
	AlternateIdentification <*AltrnId*>	[1..1]	Text		497
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		498
	AdditionalInformation <*AddtlInf*>	[0..1]			498
	DeclarationDetails <*DclrtnDtls*>	[0..1]	Text		498
	PartyContactDetails <*PtyCtctDtls*>	[0..1]	Text		498
	PartyCapacity <*PtyCpcty*>	[0..1]			498
{Or	Code <*Cd*>	[1..1]	CodeSet		498
Or}	Proprietary <*Prtry*>	[1..1]	±		499
	InvestorProtectionAssociationMembership <*InvstrPrtcnAssoctnMmbsh*>	[0..1]	Indicator		499

6.4.10.12 AffirmingParty <AffrmgPty>

Presence: [0..1]

Definition: Party (buyer or seller) that positively affirms the details of a previously agreed security trade confirmation.

AffirmingParty <AffrmgPty> contains the following elements (see "ConfirmationPartyDetails3" on page 508 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		509
	SafekeepingAccount *<SfkpgAcct>*	[0..1]			510
	Identification *<Id>*	[1..1]	Text		510
	Type *<Tp>*	[0..1]	±		510
	Name *<Nm>*	[0..1]	Text		511
	CashDetails *<CshDtls>*	[0..1]	±		511
	AlternateIdentification *<AltrnId>*	[0..1]			511
	IdentificationType *<IdTp>*	[1..1]			511
{Or	Code *<Cd>*	[1..1]	CodeSet		512
Or}	Proprietary *<Prtry>*	[1..1]	±		512
	Country *<Ctry>*	[1..1]	CodeSet		512
	AlternateIdentification *<AltrnId>*	[1..1]	Text		512
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		513
	AdditionalInformation *<AddtlInf>*	[0..1]			513
	DeclarationDetails *<DclrtnDtls>*	[0..1]	Text		513
	PartyContactDetails *<PtyCtctDtls>*	[0..1]	Text		513
	PartyCapacity *<PtyCpcty>*	[0..1]			513
{Or	Code *<Cd>*	[1..1]	CodeSet		513
Or}	Proprietary *<Prtry>*	[1..1]	±		514

6.4.10.13 TradeBeneficiaryParty <TradBnfcryPty>

Presence: [0..1]

Definition: Party involved in a legal proceeding, agreement, or other transaction.

TradeBeneficiaryParty <TradBnfcryPty> contains the following elements (see "ConfirmationPartyDetails3" on page 508 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		509
	SafekeepingAccount <*SfkpgAcct*>	[0..1]			510
	Identification <*Id*>	[1..1]	Text		510
	Type <*Tp*>	[0..1]	±		510
	Name <*Nm*>	[0..1]	Text		511
	CashDetails <*CshDtls*>	[0..1]	±		511
	AlternateIdentification <*AltrnId*>	[0..1]			511
	IdentificationType <*IdTp*>	[1..1]			511
{Or	Code <*Cd*>	[1..1]	CodeSet		512
Or}	Proprietary <*Prtry*>	[1..1]	±		512
	Country <*Ctry*>	[1..1]	CodeSet		512
	AlternateIdentification <*AltrnId*>	[1..1]	Text		512
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		513
	AdditionalInformation <*AddtlInf*>	[0..1]			513
	DeclarationDetails <*DclrtnDtls*>	[0..1]	Text		513
	PartyContactDetails <*PtyCtctDtls*>	[0..1]	Text		513
	PartyCapacity <*PtyCpcty*>	[0..1]			513
{Or	Code <*Cd*>	[1..1]	CodeSet		513
Or}	Proprietary <*Prtry*>	[1..1]	±		514

6.4.11 DeliveringSettlementParties <DlvrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: C29 "Party2PresenceRule", C30 "Party3PresenceRule", C31 "Party4PresenceRule", C32 "Party5PresenceRule", C13 "DepositoryGuideline"

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see "SettlementParties23" on page 530 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Depository *<Dpstry>*	[0..1]			534
	Identification *<Id>*	[1..1]			535
{Or	BIC *<BIC>*	[1..1]	IdentifierSet		536
Or	NameAndAddress *<NmAndAdr>*	[1..1]			536
	Name *<Nm>*	[1..1]	Text		537
	Address *<Adr>*	[0..1]			537
	AddressType *<AdrTp>*	[0..1]	CodeSet		537
	AddressLine *<AdrLine>*	[0..5]	Text		538
	StreetName *<StrtNm>*	[0..1]	Text		538
	BuildingNumber *<BldgNb>*	[0..1]	Text		538
	PostCode *<PstCd>*	[0..1]	Text		538
	TownName *<TwnNm>*	[0..1]	Text		538
	CountrySubDivision *<CtrySubDvsn>*	[0..1]	Text		538
	Country *<Ctry>*	[1..1]	CodeSet		539
Or}	Country *<Ctry>*	[1..1]	CodeSet		539
	AlternateIdentification *<AltrnId>*	[0..1]			539
	IdentificationType *<IdTp>*	[1..1]			539
{Or	Code *<Cd>*	[1..1]	CodeSet		539
Or}	Proprietary *<Prtry>*	[1..1]	±		540
	Country *<Ctry>*	[1..1]	CodeSet		540
	AlternateIdentification *<AltrnId>*	[1..1]	Text		540
	AdditionalInformation *<AddtlInf>*	[0..1]	±		540
	Party1 *<Pty1>*	[0..1]			540
	Identification *<Id>*	[1..1]	±		541
	AdditionalInformation *<AddtlInf>*	[0..1]	Text		542
	AlternateIdentification *<AltrnId>*	[0..1]			542
	IdentificationType *<IdTp>*	[1..1]			542
{Or	Code *<Cd>*	[1..1]	CodeSet		542
Or}	Proprietary *<Prtry>*	[1..1]	±		543
	Country *<Ctry>*	[1..1]	CodeSet		543

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AlternateIdentification <*AltrnId*>	[1..1]	Text		543
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	Text		543
	Party2 <*Pty2*>	[0..1]			543
	Identification <*Id*>	[1..1]	±		544
	AdditionalInformation <*AddtlInf*>	[0..1]	Text		544
	AlternateIdentification <*AltrnId*>	[0..1]			545
	IdentificationType <*IdTp*>	[1..1]			545
{Or	Code <*Cd*>	[1..1]	CodeSet		545
Or}	Proprietary <*Prtry*>	[1..1]	±		546
	Country <*Ctry*>	[1..1]	CodeSet		546
	AlternateIdentification <*AltrnId*>	[1..1]	Text		546
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	Text		546
	Party3 <*Pty3*>	[0..1]			546
	Identification <*Id*>	[1..1]	±		547
	AdditionalInformation <*AddtlInf*>	[0..1]	Text		547
	AlternateIdentification <*AltrnId*>	[0..1]			548
	IdentificationType <*IdTp*>	[1..1]			548
{Or	Code <*Cd*>	[1..1]	CodeSet		548
Or}	Proprietary <*Prtry*>	[1..1]	±		549
	Country <*Ctry*>	[1..1]	CodeSet		549
	AlternateIdentification <*AltrnId*>	[1..1]	Text		549
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	Text		549
	Party4 <*Pty4*>	[0..1]			549
	Identification <*Id*>	[1..1]	±		550
	AdditionalInformation <*AddtlInf*>	[0..1]	Text		550
	AlternateIdentification <*AltrnId*>	[0..1]			551
	IdentificationType <*IdTp*>	[1..1]			551
{Or	Code <*Cd*>	[1..1]	CodeSet		551
Or}	Proprietary <*Prtry*>	[1..1]	±		552
	Country <*Ctry*>	[1..1]	CodeSet		552
	AlternateIdentification <*AltrnId*>	[1..1]	Text		552

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	Text		552
	Party5 <*Pty5*>	[0..1]			552
	Identification <*Id*>	[1..1]	±		553
	AdditionalInformation <*AddtlInf*>	[0..1]	Text		553
	AlternateIdentification <*AltrnId*>	[0..1]			554
	IdentificationType <*IdTp*>	[1..1]			554
{Or	Code <*Cd*>	[1..1]	CodeSet		554
Or}	Proprietary <*Prtry*>	[1..1]	±		555
	Country <*Ctry*>	[1..1]	CodeSet		555
	AlternateIdentification <*AltrnId*>	[1..1]	Text		555
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	Text		555

Constraints

- **DepositoryGuideline**

  In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

  In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

  The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

  Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

  The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

  For more details, see the relevant market practice document on www.smpg.info

- **Party2PresenceRule**

  If Party2 is present, then Party1 must be present.

```
On Condition
    /Party2 is present
Following Must be True
    /Party1 Must be present
```

- **Party3PresenceRule**

  If Party3 is present, then Party2 must be present.

```
On Condition
    /Party3 is present
Following Must be True
    /Party2 Must be present
```

- **Party4PresenceRule**

  If Party4 is present, then Party3 must be present.

  ```
  On Condition
      /Party4 is present
  Following Must be True
      /Party3 Must be present
  ```

- **Party5PresenceRule**

  If Party5 is present, then Party4 must be present.

  ```
  On Condition
      /Party5 is present
  Following Must be True
      /Party4 Must be present
  ```

6.4.12 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: C29 "Party2PresenceRule", C30 "Party3PresenceRule", C31 "Party4PresenceRule", C32 "Party5PresenceRule", C13 "DepositoryGuideline"

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see "SettlementParties23" on page 530 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Depository <*Dpstry*>	[0..1]			534
	Identification <*Id*>	[1..1]			535
{Or	BIC <*BIC*>	[1..1]	IdentifierSet		536
Or	NameAndAddress <*NmAndAdr*>	[1..1]			536
	Name <*Nm*>	[1..1]	Text		537
	Address <*Adr*>	[0..1]			537
	AddressType <*AdrTp*>	[0..1]	CodeSet		537
	AddressLine <*AdrLine*>	[0..5]	Text		538
	StreetName <*StrtNm*>	[0..1]	Text		538
	BuildingNumber <*BldgNb*>	[0..1]	Text		538
	PostCode <*PstCd*>	[0..1]	Text		538
	TownName <*TwnNm*>	[0..1]	Text		538
	CountrySubDivision <*CtrySubDvsn*>	[0..1]	Text		538
	Country <*Ctry*>	[1..1]	CodeSet		539
Or}	Country <*Ctry*>	[1..1]	CodeSet		539
	AlternateIdentification <*AltrnId*>	[0..1]			539
	IdentificationType <*IdTp*>	[1..1]			539
{Or	Code <*Cd*>	[1..1]	CodeSet		539
Or}	Proprietary <*Prtry*>	[1..1]	±		540
	Country <*Ctry*>	[1..1]	CodeSet		540
	AlternateIdentification <*AltrnId*>	[1..1]	Text		540
	AdditionalInformation <*AddtlInf*>	[0..1]	±		540
	Party1 <*Pty1*>	[0..1]			540
	Identification <*Id*>	[1..1]	±		541
	AdditionalInformation <*AddtlInf*>	[0..1]	Text		542
	AlternateIdentification <*AltrnId*>	[0..1]			542
	IdentificationType <*IdTp*>	[1..1]			542
{Or	Code <*Cd*>	[1..1]	CodeSet		542
Or}	Proprietary <*Prtry*>	[1..1]	±		543
	Country <*Ctry*>	[1..1]	CodeSet		543

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AlternateIdentification <AltrnId>	[1..1]	Text		543
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		543
	Party2 <Pty2>	[0..1]			543
	Identification <Id>	[1..1]	±		544
	AdditionalInformation <AddtlInf>	[0..1]	Text		544
	AlternateIdentification <AltrnId>	[0..1]			545
	IdentificationType <IdTp>	[1..1]			545
{Or	Code <Cd>	[1..1]	CodeSet		545
Or}	Proprietary <Prtry>	[1..1]	±		546
	Country <Ctry>	[1..1]	CodeSet		546
	AlternateIdentification <AltrnId>	[1..1]	Text		546
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		546
	Party3 <Pty3>	[0..1]			546
	Identification <Id>	[1..1]	±		547
	AdditionalInformation <AddtlInf>	[0..1]	Text		547
	AlternateIdentification <AltrnId>	[0..1]			548
	IdentificationType <IdTp>	[1..1]			548
{Or	Code <Cd>	[1..1]	CodeSet		548
Or}	Proprietary <Prtry>	[1..1]	±		549
	Country <Ctry>	[1..1]	CodeSet		549
	AlternateIdentification <AltrnId>	[1..1]	Text		549
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		549
	Party4 <Pty4>	[0..1]			549
	Identification <Id>	[1..1]	±		550
	AdditionalInformation <AddtlInf>	[0..1]	Text		550
	AlternateIdentification <AltrnId>	[0..1]			551
	IdentificationType <IdTp>	[1..1]			551
{Or	Code <Cd>	[1..1]	CodeSet		551
Or}	Proprietary <Prtry>	[1..1]	±		552
	Country <Ctry>	[1..1]	CodeSet		552
	AlternateIdentification <AltrnId>	[1..1]	Text		552

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	Text		552
	Party5 <*Pty5*>	[0..1]			552
	Identification <*Id*>	[1..1]	±		553
	AdditionalInformation <*AddtlInf*>	[0..1]	Text		553
	AlternateIdentification <*AltrnId*>	[0..1]			554
	IdentificationType <*IdTp*>	[1..1]			554
{Or	Code <*Cd*>	[1..1]	CodeSet		554
Or}	Proprietary <*Prtry*>	[1..1]	±		555
	Country <*Ctry*>	[1..1]	CodeSet		555
	AlternateIdentification <*AltrnId*>	[1..1]	Text		555
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	Text		555

Constraints

- **DepositoryGuideline**

  In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

  In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

  The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

  Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

  The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

  For more details, see the relevant market practice document on www.smpg.info

- **Party2PresenceRule**

  If Party2 is present, then Party1 must be present.

```
On Condition
    /Party2 is present
Following Must be True
    /Party1 Must be present
```

- **Party3PresenceRule**

  If Party3 is present, then Party2 must be present.

```
On Condition
    /Party3 is present
Following Must be True
    /Party2 Must be present
```

- **Party4PresenceRule**

  If Party4 is present, then Party3 must be present.

```
On Condition
    /Party4 is present
Following Must be True
    /Party3 Must be present
```

- **Party5PresenceRule**

  If Party5 is present, then Party4 must be present.

```
On Condition
    /Party5 is present
Following Must be True
    /Party4 Must be present
```

6.4.13 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C38 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 405 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		405
	Envelope <*Envlp*>	[1..1]			405
	Contents <*Cnts*>	[1..1]	(User Defined)		405

Constraints

- **SupplementaryDataRule**

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

7 Message Items Types

7.1 MessageComponents

7.1.1 Account Identification

7.1.1.1 AccountIdentification3Choice

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	IBAN <*IBAN*>	[1..1]	IdentifierSet		368
Or	BBAN <*BBAN*>	[1..1]	IdentifierSet		368
Or	UPIC <*UPIC*>	[1..1]	IdentifierSet		368
Or}	ProprietaryAccount <*PrtryAcct*>	[1..1]	±		368

7.1.1.1.1 IBAN <IBAN>

Presence: [1..1]

Definition: International Bank Account Number (IBAN) - identifier used internationally by financial institutions to uniquely identify the account of a customer. Further specifications of the format and content of the IBAN can be found in the standard ISO 13616 "Banking and related financial services - International Bank Account Number (IBAN)" version 1997-10-01, or later revisions.

Datatype: "IBANIdentifier" on page 633

7.1.1.1.2 BBAN <BBAN>

Presence: [1..1]

Definition: Basic Bank Account Number (BBAN) - identifier used nationally by financial institutions, ie, in individual countries, generally as part of a National Account Numbering Scheme(s), to uniquely identify the account of a customer.

Datatype: "BBANIdentifier" on page 632

7.1.1.1.3 UPIC <UPIC>

Presence: [1..1]

Definition: Universal Payment Identification Code (UPIC) - identifier used by the New York Clearing House to mask confidential data, such as bank accounts and bank routing numbers. UPIC numbers remain with business customers, regardless of banking relationship changes.

Datatype: "UPICIdentifier" on page 634

7.1.1.1.4 ProprietaryAccount <PrtryAcct>

Presence: [1..1]

Definition: Account number used by financial institutions in individual countries to identify an account of a customer, but not necessarily the bank and branch of the financial institution in which the account is held.

ProprietaryAccount <PrtryAcct> contains the following elements (see "SimpleIdentificationInformation2" on page 394 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		394

7.1.1.2 CashAccountIdentification5Choice

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

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	IBAN <*IBAN*>	[1..1]	IdentifierSet		369
Or}	Proprietary <*Prtry*>	[1..1]	Text		369

7.1.1.2.1 IBAN <IBAN>

Presence: [1..1]

Definition: International Bank Account Number (IBAN) - identifier used internationally by financial institutions to uniquely identify the account of a customer. Further specifications of the format and content of the IBAN can be found in the standard ISO 13616 "Banking and related financial services - International Bank Account Number (IBAN)" version 1997-10-01, or later revisions.

Datatype: "IBAN2007Identifier" on page 633

7.1.1.2.2 Proprietary <Prtry>

Presence: [1..1]

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

Datatype: "Max34Text" on page 638

7.1.1.3 CashAccountIdentification2Choice

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

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	IBAN <*IBAN*>	[1..1]	IdentifierSet		369
Or}	Proprietary <*Prtry*>	[1..1]	Text		370

7.1.1.3.1 IBAN <IBAN>

Presence: [1..1]

Definition: International Bank Account Number (IBAN) - identifier used internationally by financial institutions to uniquely identify the account of a customer. Further specifications of the format and content of the IBAN can be found in the standard ISO 13616 "Banking and related financial services - International Bank Account Number (IBAN)" version 1997-10-01, or later revisions.

Datatype: "IBANIdentifier" on page 633

7.1.1.3.2 Proprietary <Prtry>

Presence: [1..1]

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

Datatype: "Max34Text" on page 638

7.1.2 Agreement

7.1.2.1 Agreement3

Definition: Contractual details related to the agreement between parties.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Description <*Desc*>	[0..1]	Text		370
	Date <*Dt*>	[0..1]	DateTime		370
	Currency <*Ccy*>	[0..1]	CodeSet		370
	ClosingType <*ClsgTp*>	[0..1]	CodeSet		370
	StartDate <*StartDt*>	[0..1]	DateTime		371
	DeliveryType <*DlvryTp*>	[0..1]	CodeSet		371
	MarginRatio <*MrgnRatio*>	[0..1]	Rate		371

7.1.2.1.1 Description <Desc>

Presence: [0..1]

Definition: Full name of the base standard agreement, annexes and amendments in place between the principals and applicable to this deal.

Datatype: "Max350Text" on page 638

7.1.2.1.2 Date <Dt>

Presence: [0..1]

Definition: Numeric representation of the day of the month and year.

Datatype: "ISODateTime" on page 631

7.1.2.1.3 Currency <Ccy>

Presence: [0..1]

Definition: Contractual currency forming the basis of a financing agreement and associated transactions. Usually, but not always, the same as the trade currency.

Datatype: "CurrencyCode" on page 592

7.1.2.1.4 ClosingType <ClsgTp>

Presence: [0..1]

Definition: Type of financing closing.

Datatype: "ClosingType1Code" on page 590

CodeName	Name	Definition
OVER	Overnight	Repo with a term of one day.
TERM	Term	Repo with a term of more than one day.
FLEX	Flexible	Identifies "a classic term repo with the added feature that the cash is repaid to the buyer in installments" (Definition from "Mastering Repo Markets" by Bob Steiner).
OPEN	Open	Repo which can be terminated by either party at any time, and which has an unspecified repurchase date.

7.1.2.1.5 StartDate <StartDt>

Presence: [0..1]

Definition: Start date of a financing deal that is the date the buyer pays the seller cash and takes control of the collateral.

Datatype: "ISODateTime" on page 631

7.1.2.1.6 DeliveryType <DlvryTp>

Presence: [0..1]

Definition: Identifies type of settlement.

Datatype: "DeliveryType2Code" on page 593

CodeName	Name	Definition
APMT	AgainstPayment	Indicates that the delivery is against payment.
FREE	Free	Indicates the delivery is free of payment.
TRIP	Triparty	Indicates that a custodian bank or international clearing organization acts as an intermediary between the two parties to the repo.
HOIC	HoldInCustody	Indicates that the collateral pledged by the (cash) borrower is not actually delivered to the cash lender. Rather, it is placed in an internal account ("held in custody") by the borrower, for the lender, throughout the duration of the trade.

7.1.2.1.7 MarginRatio <MrgnRatio>

Presence: [0..1]

Definition: Fraction of the cash consideration that must be collateralized, expressed as a percent. A margin ratio of 02% indicates that the value of the collateral (after deducting for "haircut") must exceed the cash consideration by 2%.

Datatype: "PercentageRate" on page 636

7.1.3 Amount

7.1.3.1 AmountAndDirection29

Definition: Amount of money debited or credited on the books of an account servicer.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

7.1.3.1.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 581

7.1.3.1.2 CreditDebitIndicator <CdtDbtInd>

Presence: [0..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: "CreditDebitCode" on page 592

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

7.1.3.1.3 OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>

Presence: [0..1]

Definition: Posting/settlement amount in its original currency when conversion from/into another currency has occurred.

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 581

7.1.3.1.4 ForeignExchangeDetails <FXDtls>

Presence: [0..1]

Definition: Information needed to process a currency exchange or conversion.

ForeignExchangeDetails <FXDtls> contains the following elements (see "ForeignExchangeTerms18" on page 382 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	UnitCurrency *<UnitCcy>*	[1..1]	CodeSet		382
	QuotedCurrency *<QtdCcy>*	[1..1]	CodeSet		382
	ExchangeRate *<XchgRate>*	[1..1]	Rate		382
	ConvertedAmount *<ConvtdAmt>*	[1..1]	Amount		382

7.1.3.2 AmountAndDirection5

Definition: Amount of money debited or credited on the books of an account servicer.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount		373
	CreditDebit *<CdtDbt>*	[0..1]	CodeSet		373

7.1.3.2.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money that is debited or credited.

Datatype: "ActiveCurrencyAndAmount" on page 580

7.1.3.2.2 CreditDebit <CdtDbt>

Presence: [0..1]

Definition: Indicates if the amount is a debited or a credited.

Datatype: "CreditDebitCode" on page 592

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

7.1.4 Basic Securities Registration

7.1.4.1 RegistrationParameters3

Definition: Information related to registration of securities.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CertificationIdentification <*CertfctnId*>	[0..1]	Text		374
	CertificationDateTime <*CertfctnDtTm*>	[0..1]	±		374
	RegistrarAccount <*RegarAcct*>	[0..1]	Text		374
	CertificateNumber <*CertNb*>	[0..*]	±		374

7.1.4.1.1 CertificationIdentification <CertfctnId>

Presence: [0..1]

Definition: Identification assigned to a deposit.

Datatype: "Max35Text" on page 638

7.1.4.1.2 CertificationDateTime <CertfctnDtTm>

Presence: [0..1]

Definition: Date/time at which the certificates in the deposit were validated by the agent.

CertificationDateTime <CertfctnDtTm> contains one of the following elements (see "DateAndDateTime1Choice" on page 382 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		383
Or}	DateTime <*DtTm*>	[1..1]	DateTime		383

7.1.4.1.3 RegistrarAccount <RegarAcct>

Presence: [0..1]

Definition: Account at the registrar where financial instruments are registered.

Datatype: "Max35Text" on page 638

7.1.4.1.4 CertificateNumber <CertNb>

Presence: [0..*]

Definition: Unique and unambiguous identifier of a certificate assigned by the issuer.

CertificateNumber <CertNb> contains the following elements (see "SecuritiesCertificate3" on page 388 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Number <*Nb*>	[1..1]	Text		388
	Issuer <*Issr*>	[0..1]	Text		388
	SchemeName <*SchmeNm*>	[0..1]	Text		388

7.1.5 Commission

7.1.5.1 Commission16

Definition: Amount of money due to a party as compensation for a service.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]			375
{Or	Code <*Cd*>	[1..1]	CodeSet		376
Or}	Proprietary <*Prtry*>	[1..1]	±		377
	Commission <*Comssn*>	[1..1]			377
{Or	Amount <*Amt*>	[1..1]	Amount		377
Or}	Rate <*Rate*>	[1..1]	Rate		377
	RecipientIdentification <*RcptId*>	[0..1]			378
	BIC <*BIC*>	[1..1]	IdentifierSet		378
	ProprietaryIdentification <*PrtryId*>	[1..1]	±		378
	NameAndAddress <*NmAndAdr*>	[0..1]			379
	Name <*Nm*>	[1..1]	Text		379
	Address <*Adr*>	[0..1]			379
	AddressType <*AdrTp*>	[0..1]	CodeSet		380
	AddressLine <*AdrLine*>	[0..5]	Text		380
	StreetName <*StrtNm*>	[0..1]	Text		380
	BuildingNumber <*BldgNb*>	[0..1]	Text		380
	PostCode <*PstCd*>	[0..1]	Text		380
	TownName <*TwnNm*>	[0..1]	Text		380
	CountrySubDivision <*CtrySubDvsn*>	[0..1]	Text		381
	Country <*Ctry*>	[1..1]	CodeSet		381
	CalculationDate <*ClctnDt*>	[0..1]	Date		381
	TotalCommission <*TtlComssn*>	[0..1]	±		381
	TotalVATAmount <*TtlVATAmt*>	[0..1]	Amount		381
	VATRate <*VATRate*>	[0..1]	Rate		381

7.1.5.1.1 Type <Tp>

Presence: [1..1]

Definition: Specification of the commission type.

Type <Tp> contains one of the following **CommissionType2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		376
Or}	Proprietary <*Prtry*>	[1..1]	±		377

7.1.5.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Commission type is identified using a code.

Datatype: "CommissionType9Code" on page 590

CodeName	Name	Definition
CLDI	ClientDirected	Commission is as per client agreement.
STEP	StepOut	Commission for a step-out trade, charged by the step-out broker.
SOFT	SoftDollar	Commission designated by the broker for third party services. The soft dollar arrangement refers to an arrangement wherean investment manager directs transactions to a brokerand, in exchange, the broker provides brokerage and research services to the investment manager. Soft dollar arrangements include proprietary and third party research arrangements, but do not include client-directed brokerage arrangements. The U.S. Securities Exchange Act of 1934, Section 238(e), created a "safe harbor" to protect investment managers from claims that they had breached their fiduciary duties by using their client commissions to pay a higher commission than they might have paid for execution services to acquire investment research. The SEC defines soft dollars as: The Commission has defined soft dollar practices as arrangements under which products or services, other than execution of securities transactions, are obtained through an adviser or a broker-dealer in exchange for the direction by the adviser of client brokerage transactions to the broker-dealer. An individual or firm must exercise "investment discretion" over an account, as defined in Section 3(a)(35) of the Exchange Act, in order to use client commissions to obtain research under Section 28(e) of the Exchange Act ("Section 28(e)").
PERN	PercentageOfPrincipal	Commission is a percentage of principal.
FLAT	FlatFee	Commission is a flat fee.
PERU	PerUnit	Commission is per unit of financial instrument.

CodeName	Name	Definition
PWCD	PercentageCommissionWaivedAsCashDiscount	Commission is a percentage commission waived as cash discount.
PWEU	PercentageCommissionWaivedAsAdditional-Units	Commission is a percentage commission waived as additional units.
BRKR	BrokerageRate	Brokerage commission.
DFDP	DifferentialOrDeferredPayment	Differential or deferred payment commission rate.
PBOC	PointsPerBondOrContract	Commission is based on points per bond or contract.

7.1.5.1.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Commission type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		395
	Issuer <*Issr*>	[1..1]	Text		396
	SchemeName <*SchmeNm*>	[0..1]	Text		396

7.1.5.1.2 Commission <Comssn>

Presence: [1..1]

Definition: Amount of money due to a party as compensation for a service.

Commission <Comssn> contains one of the following **AmountOrRate2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Amount <*Amt*>	[1..1]	Amount		377
Or}	Rate <*Rate*>	[1..1]	Rate		377

7.1.5.1.2.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Datatype: "ActiveCurrencyAndAmount" on page 580

7.1.5.1.2.2 Rate <Rate>

Presence: [1..1]

Definition: Amount expressed as a rate.

Datatype: "PercentageRate" on page 636

7.1.5.1.3 RecipientIdentification <RcptId>

Presence: [0..1]

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

RecipientIdentification <RcptId> contains the following **PartyIdentification54** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BIC <*BIC*>	[1..1]	IdentifierSet		378
	ProprietaryIdentification <*PrtryId*>	[1..1]	±		378
	NameAndAddress <*NmAndAdr*>	[0..1]			379
	Name <*Nm*>	[1..1]	Text		379
	Address <*Adr*>	[0..1]			379
	AddressType <*AdrTp*>	[0..1]	CodeSet		380
	AddressLine <*AdrLine*>	[0..5]	Text		380
	StreetName <*StrtNm*>	[0..1]	Text		380
	BuildingNumber <*BldgNb*>	[0..1]	Text		380
	PostCode <*PstCd*>	[0..1]	Text		380
	TownName <*TwnNm*>	[0..1]	Text		380
	CountrySubDivision <*CtrySubDvsn*>	[0..1]	Text		381
	Country <*Ctry*>	[1..1]	CodeSet		381

7.1.5.1.3.1 BIC <BIC>

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 632

7.1.5.1.3.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

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

ProprietaryIdentification <PrtryId> contains the following elements (see "GenericIdentification29" on page 396 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		396
	Issuer <*Issr*>	[1..1]	Text		397
	SchemeName <*SchmeNm*>	[0..1]	Text		397

7.1.5.1.3.3 NameAndAddress <NmAndAdr>

Presence: [0..1]

Definition: Identification of a party with its name and address in free text.

NameAndAddress <NmAndAdr> contains the following **NameAndAddress13** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Name <*Nm*>	[1..1]	Text		379
	Address <*Adr*>	[0..1]			379
	AddressType <*AdrTp*>	[0..1]	CodeSet		380
	AddressLine <*AdrLine*>	[0..5]	Text		380
	StreetName <*StrtNm*>	[0..1]	Text		380
	BuildingNumber <*BldgNb*>	[0..1]	Text		380
	PostCode <*PstCd*>	[0..1]	Text		380
	TownName <*TwnNm*>	[0..1]	Text		380
	CountrySubDivision <*CtrySubDvsn*>	[0..1]	Text		381
	Country <*Ctry*>	[1..1]	CodeSet		381

7.1.5.1.3.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: "Max350Text" on page 638

7.1.5.1.3.3.2 Address <Adr>

Presence: [0..1]

Definition: Postal address of a party.

Address <Adr> contains the following **PostalAddress8** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AddressType <*AdrTp*>	[0..1]	CodeSet		380
	AddressLine <*AdrLine*>	[0..5]	Text		380
	StreetName <*StrtNm*>	[0..1]	Text		380
	BuildingNumber <*BldgNb*>	[0..1]	Text		380
	PostCode <*PstCd*>	[0..1]	Text		380
	TownName <*TwnNm*>	[0..1]	Text		380
	CountrySubDivision <*CtrySubDvsn*>	[0..1]	Text		381
	Country <*Ctry*>	[1..1]	CodeSet		381

7.1.5.1.3.3.2.1 AddressType <AdrTp>

Presence: [0..1]

Definition: Identifies the nature of the postal address.

Datatype: "AddressType2Code" on page 583

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

7.1.5.1.3.3.2.2 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 639

7.1.5.1.3.3.2.3 StreetName <StrtNm>

Presence: [0..1]

Definition: Name of a street or thoroughfare.

Datatype: "Max70Text" on page 639

7.1.5.1.3.3.2.4 BuildingNumber <BldgNb>

Presence: [0..1]

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

Datatype: "Max16Text" on page 637

7.1.5.1.3.3.2.5 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 637

7.1.5.1.3.3.2.6 TownName <TwnNm>

Presence: [0..1]

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

Datatype: "Max35Text" on page 638

7.1.5.1.3.3.2.7 CountrySubDivision <CtrySubDvsn>

Presence: [0..1]

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

Datatype: "Max35Text" on page 638

7.1.5.1.3.3.2.8 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government, occupying a particular territory.

Datatype: "CountryCode" on page 591

7.1.5.1.4 CalculationDate <ClctnDt>

Presence: [0..1]

Definition: Date at which an operation is triggered to calculate, for instance, a commission, fee, asset values, etc.

Datatype: "ISODate" on page 631

7.1.5.1.5 TotalCommission <TtlComssn>

Presence: [0..1]

Definition: Total value of the commissions for a specific trade.

TotalCommission <TtlComssn> contains the following elements (see "AmountAndDirection29" on page 372 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount		372
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		372
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount		372
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		372

7.1.5.1.6 TotalVATAmount <TtlVATAmt>

Presence: [0..1]

Definition: Amount that results of the calculation of VAT on net fees, according to the transaction current tariffs.

Datatype: "ActiveCurrencyAndAmount" on page 580

7.1.5.1.7 VATRate <VATRate>

Presence: [0..1]

Definition: Specifies the VAT rate.

Datatype: "BaseOneRate" on page 636

7.1.6 Currency Exchange

7.1.6.1 ForeignExchangeTerms18

Definition: Provides information about the terms of the foreign exchange transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UnitCurrency <*UnitCcy*>	[1..1]	CodeSet		382
	QuotedCurrency <*QtdCcy*>	[1..1]	CodeSet		382
	ExchangeRate <*XchgRate*>	[1..1]	Rate		382
	ConvertedAmount <*ConvtdAmt*>	[1..1]	Amount		382

7.1.6.1.1 UnitCurrency <UnitCcy>

Presence: [1..1]

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

Datatype: "ActiveCurrencyCode" on page 582

7.1.6.1.2 QuotedCurrency <QtdCcy>

Presence: [1..1]

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

Datatype: "ActiveCurrencyCode" on page 582

7.1.6.1.3 ExchangeRate <XchgRate>

Presence: [1..1]

Definition: Factor used for the conversion of an amount from one currency into another. This reflects the price at which one currency was bought with another currency.

Usage: ExchangeRate expresses the ratio between UnitCurrency and QuotedCurrency (ExchangeRate = UnitCurrency/QuotedCurrency).

Datatype: "BaseOneRate" on page 636

7.1.6.1.4 ConvertedAmount <ConvtdAmt>

Presence: [1..1]

Definition: Amount following a foreign exchange conversion.

Datatype: "ActiveCurrencyAndAmount" on page 580

7.1.7 Date Time

7.1.7.1 DateAndDateTime1Choice

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		383
Or}	DateTime <*DtTm*>	[1..1]	DateTime		383

7.1.7.1.1 Date <Dt>

Presence: [1..1]

Definition: Numeric representation of the day of the month and year.

Datatype: "ISODate" on page 631

7.1.7.1.2 DateTime <DtTm>

Presence: [1..1]

Definition: Numeric representation of time of the day and the day of the month and year.

Datatype: "ISODateTime" on page 631

7.1.7.2 TradeDateCode1Choice

Definition: Choice of format for the trade date code.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		383
Or}	Proprietary <*Prtry*>	[1..1]	±		383

7.1.7.2.1 Code <Cd>

Presence: [1..1]

Definition: Trade date expressed as an ISO 20022 code.

Datatype: "DateType3Code" on page 592

CodeName	Name	Definition
VARI	Various	Partial trades have occurred over a period of two or more days.

7.1.7.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Trade date expressed as an proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification20" on page 397 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		397
	Issuer <*Issr*>	[1..1]	Text		397
	SchemeName <*SchmeNm*>	[0..1]	Text		397

7.1.7.3 TradeDate1Choice

Definition: Choice of format for the trade date.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	±		384
Or}	DateCode <*DtCd*>	[1..1]	±		384

7.1.7.3.1 Date <Dt>

Presence: [1..1]

Definition: Date expressed as a ISO date.

Date <Dt> contains one of the following elements (see "DateAndDateTimeChoice" on page 386 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		386
Or}	DateTime <*DtTm*>	[1..1]	DateTime		386

7.1.7.3.2 DateCode <DtCd>

Presence: [1..1]

Definition: Date expressed as a code.

DateCode <DtCd> contains one of the following elements (see "TradeDateCode1Choice" on page 383 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		383
Or}	Proprietary <*Prtry*>	[1..1]	±		383

7.1.7.4 SettlementDateCode5Choice

Definition: Choice of format for the settlement date code.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		384
Or}	Proprietary <*Prtry*>	[1..1]	±		385

7.1.7.4.1 Code <Cd>

Presence: [1..1]

Definition: Settlement date expressed as an ISO 20022 code.

Datatype: "SettlementDate5Code" on page 615

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.
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.
WISS	WhenIssued	Settlement is to be done when the security is issued.

7.1.7.4.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement date expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		395
	Issuer <*Issr*>	[1..1]	Text		396
	SchemeName <*SchmeNm*>	[0..1]	Text		396

7.1.7.5 DateTimePeriodDetails

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromDateTime <*FrDtTm*>	[1..1]	DateTime		386
	ToDateTime <*ToDtTm*>	[1..1]	DateTime		386

7.1.7.5.1 FromDateTime <FrDtTm>

Presence: [1..1]

Definition: Date and time at which the range starts.

Datatype: "ISODateTime" on page 631

7.1.7.5.2 ToDateTime <ToDtTm>

Presence: [1..1]

Definition: Date and time at which the range ends.

Datatype: "ISODateTime" on page 631

7.1.7.6 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		386
Or}	DateTime <*DtTm*>	[1..1]	DateTime		386

7.1.7.6.1 Date <Dt>

Presence: [1..1]

Definition: Specified date.

Datatype: "ISODate" on page 631

7.1.7.6.2 DateTime <DtTm>

Presence: [1..1]

Definition: Specified date and time.

Datatype: "ISODateTime" on page 631

7.1.8 Date Time Period

7.1.8.1 DateTimePeriodChoice

Definition: Choice between various date time patterns.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	FromDateTime <*FrDtTm*>	[1..1]	DateTime		387
Or	ToDateTime <*ToDtTm*>	[1..1]	DateTime		387
Or}	DateTimeRange <*DtTmRg*>	[1..1]	±		387

7.1.8.1.1 FromDateTime <FrDtTm>

Presence: [1..1]

Definition: Date and time at which the range starts.

Datatype: "ISODateTime" on page 631

7.1.8.1.2 ToDateTime <ToDtTm>

Presence: [1..1]

Definition: Date and time at which the range ends.

Datatype: "ISODateTime" on page 631

7.1.8.1.3 DateTimeRange <DtTmRg>

Presence: [1..1]

Definition: Range of time between a start date and time and an end date and time.

DateTimeRange <DtTmRg> contains the following elements (see "DateTimePeriodDetails" on page 385 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromDateTime <*FrDtTm*>	[1..1]	DateTime		386
	ToDateTime <*ToDtTm*>	[1..1]	DateTime		386

7.1.8.2 DateTimePeriodDetails1

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromDateTime <*FrDtTm*>	[1..1]	DateTime		387
	ToDateTime <*ToDtTm*>	[0..1]	DateTime		387

7.1.8.2.1 FromDateTime <FrDtTm>

Presence: [1..1]

Definition: Date and time at which the range starts.

Datatype: "ISODateTime" on page 631

7.1.8.2.2 ToDateTime <ToDtTm>

Presence: [0..1]

Definition: Date and time at which the range ends.

Datatype: "ISODateTime" on page 631

7.1.9 Financial Instrument

7.1.9.1 SecuritiesCertificate3

Definition: Physical representation of a security.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Number <*Nb*>	[1..1]	Text		388
	Issuer <*Issr*>	[0..1]	Text		388
	SchemeName <*SchmeNm*>	[0..1]	Text		388

Constraints

- **ISO8532AndIssuerSchemeNameRule**

  If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

7.1.9.1.1 Number <Nb>

Presence: [1..1]

Definition: Unique and unambiguous identifier of a certificate assigned by the issuer.

Datatype: "Max35Text" on page 638

7.1.9.1.2 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 638

7.1.9.1.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Short textual description of the scheme.

Datatype: "Max35Text" on page 638

7.1.10 Financial Instrument Identification

7.1.10.1 SecurityIdentification14

Definition: Identification of a security.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..1]	IdentifierSet		389
	OtherIdentification <*OthrId*>	[0..*]			390
	Identification <*Id*>	[1..1]	Text		390
	Suffix <*Sfx*>	[0..1]	Text		390
	Type <*Tp*>	[1..1]	±		390
	Description <*Desc*>	[0..1]	Text		390

Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When a ISIN code exist. It is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

7.1.10.1.1 ISIN <ISIN>

Presence: [0..1]

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

Datatype: "ISINIdentifier" on page 634

7.1.10.1.2 OtherIdentification <OthrId>

Presence: [0..*]

Definition: Identification of a security by proprietary or domestic identification scheme.

OtherIdentification <OthrId> contains the following **OtherIdentification1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		390
	Suffix <*Sfx*>	[0..1]	Text		390
	Type <*Tp*>	[1..1]	±		390

7.1.10.1.2.1 Identification <Id>

Presence: [1..1]

Definition: Identification of a security.

Datatype: "Max35Text" on page 638

7.1.10.1.2.2 Suffix <Sfx>

Presence: [0..1]

Definition: Identifies the suffix of the security identification.

Datatype: "Max16Text" on page 637

7.1.10.1.2.3 Type <Tp>

Presence: [1..1]

Definition: Type of the identification.

Type <Tp> contains one of the following elements (see "IdentificationSource3Choice" on page 394 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		395
Or}	Proprietary <*Prtry*>	[1..1]	Text		395

7.1.10.1.3 Description <Desc>

Presence: [0..1]

Definition: Textual description of a security instrument.

Datatype: "Max140Text" on page 637

7.1.11 Financial Instrument Quantity

7.1.11.1 FinancialInstrumentQuantity1Choice

Definition: Choice between formats for the quantity of security.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Unit <*Unit*>	[1..1]	Quantity		391
Or	FaceAmount <*FaceAmt*>	[1..1]	Amount		391
Or}	AmortisedValue <*AmtsdVal*>	[1..1]	Amount		391

7.1.11.1.1 Unit <Unit>

Presence: [1..1]

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

Datatype: "DecimalNumber" on page 635

7.1.11.1.2 FaceAmount <FaceAmt>

Presence: [1..1]

Definition: Quantity expressed as an amount representing the face amount, ie, the principal, of a debt instrument.

Datatype: "ImpliedCurrencyAndAmount" on page 582

7.1.11.1.3 AmortisedValue <AmtsdVal>

Presence: [1..1]

Definition: Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount.

Datatype: "ImpliedCurrencyAndAmount" on page 582

7.1.11.2 Quantity6Choice

Definition: Choice of format for the quantity.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Quantity <*Qty*>	[1..1]	±		391
Or}	OriginalAndCurrentFace <*OrgnlAndCurFace*>	[1..1]	±		392

7.1.11.2.1 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of financial instrument in units, original face amount or current face amount.

Quantity <Qty> contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 390 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Unit <*Unit*>	[1..1]	Quantity		391
Or	FaceAmount <*FaceAmt*>	[1..1]	Amount		391
Or}	AmortisedValue <*AmtsdVal*>	[1..1]	Amount		391

7.1.11.2.2 OriginalAndCurrentFace <OrgnlAndCurFace>

Presence: [1..1]

Definition: Original and current value of an asset-back instrument.

OriginalAndCurrentFace <OrgnlAndCurFace> contains the following elements (see "OriginalAndCurrentQuantities1" on page 529 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FaceAmount <*FaceAmt*>	[1..1]	Amount		529
	AmortisedValue <*AmtsdVal*>	[1..1]	Amount		529

7.1.12 Foreign Exchange

7.1.12.1 FXStandingInstruction3Choice

Definition: Choice of format for the FX Standing Instruction information.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Indicator <*Ind*>	[1..1]	Indicator		392
Or}	Proprietary <*Prtry*>	[1..1]	±		392

7.1.12.1.1 Indicator <Ind>

Presence: [1..1]

Definition: Specifies whether the forex standing instruction in place should apply.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

7.1.12.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: FX Standing instruction information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		395
	Issuer <*Issr*>	[1..1]	Text		396
	SchemeName <*SchmeNm*>	[0..1]	Text		396

7.1.13 Frequency

7.1.13.1 Frequency4Choice

Definition: Choice of format for a frequency, for example, the frequency of delivery of a statement.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		393
Or}	Proprietary <*Prtry*>	[1..1]	±		393

7.1.13.1.1 Code <Cd>

Presence: [1..1]

Definition: Frequency expressed as an ISO 20022 code.

Datatype: "EventFrequency4Code" on page 594

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place as necessary.
MNTH	Monthly	Event takes place every month or once a month.
DAIL	Daily	Event takes place every day.
INDA	IntraDay	Event takes place several times a day.
WEEK	Weekly	Event takes place once a week.

7.1.13.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Frequency expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification20" on page 397 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		397
	Issuer <*Issr*>	[1..1]	Text		397
	SchemeName <*SchmeNm*>	[0..1]	Text		397

7.1.14 Identification Information

7.1.14.1 GenericIdentification1

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		394
	SchemeName <*SchmeNm*>	[0..1]	Text		394
	Issuer <*Issr*>	[0..1]	Text		394

7.1.14.1.1 Identification <Id>

Presence: [1..1]

Definition: Identification assigned by an institution.

Datatype: "Max35Text" on page 638

7.1.14.1.2 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Name of the identification scheme.

Datatype: "Max35Text" on page 638

7.1.14.1.3 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 638

7.1.14.2 SimpleIdentificationInformation2

Definition: Information related to a party identification or account identification.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		394

7.1.14.2.1 Identification <Id>

Presence: [1..1]

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

Datatype: "Max34Text" on page 638

7.1.14.3 IdentificationSource3Choice

Definition: Choice between source of identification of a financial instrument.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		395
Or}	Proprietary <*Prtry*>	[1..1]	Text		395

7.1.14.3.1 Code <Cd>

Presence: [1..1]

Definition: Unique and unambiguous identification source, as assigned via a pre-determined code list.

Datatype: "ExternalFinancialInstrumentIdentificationType1Code" on page 596

7.1.14.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unique and unambiguous identification source using a proprietary identification scheme.

Datatype: "Max35Text" on page 638

7.1.14.4 GenericIdentification7

Definition: Information expressed in a proprietary manner.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Issuer <*Issr*>	[1..1]	Text		395
	Information <*Inf*>	[1..1]	Text		395

7.1.14.4.1 Issuer <Issr>

Presence: [1..1]

Definition: Entity that assigns the identification.

Datatype: "Max8Text" on page 639

7.1.14.4.2 Information <Inf>

Presence: [1..1]

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

Datatype: "Max35Text" on page 638

7.1.14.5 GenericIdentification38

Definition: Identification expressed as a proprietary type and narrative description.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		395
	Issuer <*Issr*>	[1..1]	Text		396
	SchemeName <*SchmeNm*>	[0..1]	Text		396

7.1.14.5.1 Identification <Id>

Presence: [1..1]

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

Datatype: "Exact4AlphaNumericText" on page 637

7.1.14.5.2 Issuer <Issr>

Presence: [1..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 638

7.1.14.5.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Short textual description of the scheme.

Datatype: "Max35Text" on page 638

7.1.14.6 GenericIdentification37

Definition: Identification expressed as a proprietary type and narrative description.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		396
	Issuer <*Issr*>	[0..1]	Text		396

7.1.14.6.1 Identification <Id>

Presence: [1..1]

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

Datatype: "Max35Text" on page 638

7.1.14.6.2 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 638

7.1.14.7 GenericIdentification29

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		396
	Issuer <*Issr*>	[1..1]	Text		397
	SchemeName <*SchmeNm*>	[0..1]	Text		397

7.1.14.7.1 Identification <Id>

Presence: [1..1]

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

Datatype: "Max35Text" on page 638

7.1.14.7.2 Issuer <Issr>

Presence: [1..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 638

7.1.14.7.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Short textual description of the scheme.

Datatype: "Max35Text" on page 638

7.1.14.8 GenericIdentification20

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		397
	Issuer <*Issr*>	[1..1]	Text		397
	SchemeName <*SchmeNm*>	[0..1]	Text		397

Constraints

- **CoexistenceIssuerSchemeNameRule**

  During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

7.1.14.8.1 Identification <Id>

Presence: [1..1]

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

Datatype: "Exact4AlphaNumericText" on page 637

7.1.14.8.2 Issuer <Issr>

Presence: [1..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 638

7.1.14.8.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Short textual description of the scheme.

Datatype: "Max35Text" on page 638

7.1.15 Market

7.1.15.1 MarketIdentification3Choice

Definition: Choice of market identification.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <*MktIdrCd*>	[1..1]	IdentifierSet		398
Or}	Description <*Desc*>	[1..1]	Text		398

7.1.15.1.1 MarketIdentifierCode <MktIdrCd>

Presence: [1..1]

Definition: Market Identifier Code. Identification of a financial market, as stipulated in the norm ISO 10383 "Codes for exchanges and market identifications".

Datatype: "MICIdentifier" on page 634

7.1.15.1.2 Description <Desc>

Presence: [1..1]

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

Datatype: "Max35Text" on page 638

7.1.16 Miscellaneous

7.1.16.1 AmountOrPercentageRange

Definition: Provides constrains on a range of business values.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Operation <*Opr*>	[0..1]	CodeSet		398
	Term <*Term*>	[0..10]			399
	Operator <*Oprtr*>	[1..1]	CodeSet		399
	Value <*Val*>	[1..1]			399
{Or	RateValue <*RateVal*>	[1..1]	Rate		400
Or}	AbsoluteValue <*AbsVal*>	[1..1]	Quantity		400

7.1.16.1.1 Operation <Opr>

Presence: [0..1]

Definition: Indication of the relationship between two variables.

Datatype: "Operation1Code" on page 605

CodeName	Name	Definition
TILL	Till	Indicates a range delimited by two variables.
ORRR	Or	Indicates either of two variables is valid, but not both.
ANDD	And	Indicates that only when both variables are given, the operation is valid.

7.1.16.1.2 Term <Term>

Presence: [0..10]

Definition: Indicates one of the constraints of a range of business values.

Term <Term> contains the following **Term1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Operator *<Oprtr>*	[1..1]	CodeSet		399
	Value *<Val>*	[1..1]			399
{Or	RateValue *<RateVal>*	[1..1]	Rate		400
Or}	AbsoluteValue *<AbsVal>*	[1..1]	Quantity		400

7.1.16.1.2.1 Operator <Oprtr>

Presence: [1..1]

Definition: Provides the relationship between a variable and a fixed value.

Datatype: "Operator1Code" on page 605

CodeName	Name	Definition
SMAL	SmallerThan	Smaller than.
SMEQ	SmallerOrEqualTo	Smaller or equal to.
GREA	GreaterThan	Greater than.
GREQ	GreaterOrEqualTo	Greater or equal to.
EQAL	EqualTo	Equal to.

7.1.16.1.2.2 Value <Val>

Presence: [1..1]

Definition: Indicates the value.

Value <Val> contains one of the following **RateOrAbsoluteValue1Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	RateValue *<RateVal>*	[1..1]	Rate		400
Or}	AbsoluteValue *<AbsVal>*	[1..1]	Quantity		400

7.1.16.1.2.2.1 RateValue <RateVal>

Presence: [1..1]

Definition: A rate expressed as a percentage.

Datatype: "PercentageRate" on page 636

7.1.16.1.2.2.2 AbsoluteValue <AbsVal>

Presence: [1..1]

Definition: Absolute value determined with a number.

Datatype: "Number" on page 636

7.1.16.2 TradeType3Choice

Definition: Choice of format for the trade type.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		400
Or}	Proprietary <*Prtry*>	[1..1]	±		401

7.1.16.2.1 Code <Cd>

Presence: [1..1]

Definition: Trade type information expressed as an ISO 20022 code.

Datatype: "TradeType3Code" on page 622

CodeName	Name	Definition
BSKT	Basket	A basket trade, i.e. a unit of 15 or more financial instruments used in program trading.
INDX	Index	A trade of a predetermined set of financial instruments.
IPOO	IPO	Transaction is an Initial Public Offer (IPO) order.
LIST	List	A trade of a predetermined set of financial instruments.
PRAL	PreAllocation	A pre-allocated trade.
PROG	Program	A program trade, i.e. a computer-driven trade of buying and selling of baskets of 15 or more financial instruments by index arbitrage specialists or institutional traders.
TRAD	Trade	An executed order.
BRBR	BrokerToBroker	A trade from a broker to another broker.
RISK	RiskTrade	Trade involving risk
VWAP	VWAPGuarantee	Trade whose price is guaranteed as the weighted average of the trade prices on a specific day.

CodeName	Name	Definition
AGEN	Agency	Trade in which an agent intermediates between a buyer and a seller.
GUAR	GuaranteedClose	Trade which is guaranteed to be finalized
EMTR	EmployeeTradeReporting	Transaction relates to employee trade reporting.
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depositary receipt.
BOST	BondStart	The trade is a Bond start.
BOEN	BondEnd	The trade is a Bond end.
LABO	LendingAndBorrowing	Indicates that the trade is a Lending and borrowing.
BORE	BondRepricing	The trade is a Bond repricing.
OFIT	OfferingIssuingTrade	Indicates that the trade is a Offering issue trade.
BOSU	BondSubstitution	The trade is a Bond substitution.
FBBT	FutureBuyBackTrade	The security will be bought back in the future..
OPTN	Options	Indicates that the trade is a Option contract trade.
FUOP	FuturesOption	Indicates that the trade is a Futures option contract trade.
FUTR	Futures	Indicates that the trade is a Futures contract trade.

7.1.16.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Third party reporting information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		395
	Issuer <*Issr*>	[1..1]	Text		396
	SchemeName <*SchmeNm*>	[0..1]	Text		396

7.1.16.3 TradeTransactionCondition4Choice

Definition: Choice of format for the trade transaction condition.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		402
Or}	Proprietary <*Prtry*>	[1..1]	±		402

7.1.16.3.1 Code <Cd>

Presence: [1..1]

Definition: Trade conditions expressed in a coded form as published in an external list.

Datatype: "ExternalTradeTransactionCondition1Code" on page 596

7.1.16.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Trade conditions expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		395
	Issuer <*Issr*>	[1..1]	Text		396
	SchemeName <*SchmeNm*>	[0..1]	Text		396

7.1.16.4 TradeDate4Choice

Definition: expressed as a ISO20022 code.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	±		402
Or}	Value <*Val*>	[1..1]			403
{Or	Code <*Cd*>	[1..1]	CodeSet		403
Or}	Proprietary <*Prtry*>	[1..1]	±		403

7.1.16.4.1 Date <Dt>

Presence: [1..1]

Definition: Date and time at which the securities are to be traded.

Date <Dt> contains one of the following elements (see "DateAndDateTime1Choice" on page 382 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		383
Or}	DateTime <*DtTm*>	[1..1]	DateTime		383

7.1.16.4.2 Value <Val>

Presence: [1..1]

Definition: Date and time at which the securities are to be traded expressed as a ISO20022 code.

Value <Val> contains one of the following **TradingDateCode1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		403
Or}	Proprietary <*Prtry*>	[1..1]	±		403

7.1.16.4.2.1 Code <Cd>

Presence: [1..1]

Definition: Trading date expressed as a ISO20022 code.

Datatype: "TradingDate1Code" on page 625

CodeName	Name	Definition
VARI	Various	Partial trades have occurred over a period of two or more days.

7.1.16.4.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Trading date expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		395
	Issuer <*Issr*>	[1..1]	Text		396
	SchemeName <*SchmeNm*>	[0..1]	Text		396

7.1.16.5 Tracking3Choice

Definition: Choice of format for the tracking information.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Indicator <*Ind*>	[1..1]	Indicator		403
Or}	Proprietary <*Prtry*>	[1..1]	±		404

7.1.16.5.1 Indicator <Ind>

Presence: [1..1]

Definition: Specifies whether the loan and/or collateral is tracked.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

7.1.16.5.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Tracking information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		395
	Issuer *<Issr>*	[1..1]	Text		396
	SchemeName *<SchmeNm>*	[0..1]	Text		396

7.1.16.6 TaxCapacityParty3Choice

Definition: Choice of format for the tax capacity information.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		404
Or}	Proprietary *<Prtry>*	[1..1]	±		404

7.1.16.6.1 Code <Cd>

Presence: [1..1]

Definition: Party tax capacity expressed as an ISO 20022 code.

Datatype: "TaxLiability1Code" on page 621

CodeName	Name	Definition
PRIN	TaxPrincipal	Settlement party is acting as a principal for tax liability.
AGEN	TaxAgent	Settlement party is acting as an agent for tax liability.

7.1.16.6.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Party tax capacity expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		395
	Issuer <*Issr*>	[1..1]	Text		396
	SchemeName <*SchmeNm*>	[0..1]	Text		396

7.1.16.7 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		405
	Envelope <*Envlp*>	[1..1]			405
	Contents <*Cnts*>	[1..1]	(User Defined)		405

Constraints

- **SupplementaryDataRule**

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

7.1.16.7.1 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 638

7.1.16.7.2 Envelope <Envlp>

Presence: [1..1]

Definition: Technical element wrapping the supplementary data.

Envelope <Envlp> contains the following **SupplementaryDataEnvelope1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Contents <*Cnts*>	[1..1]	(User Defined)		405

7.1.16.7.2.1 Contents <Cnts>

Presence: [1..1]

Definition: Technical element that specifies the supplementary data.

Type: (User Defined)

Technical supplementary data structure that allows to specify any valid XML Structure (e.g. through an XML Schema). The property namespace is set to 'any'.

The content of the supplementary data MUST NOT be validated by the receiver (processContent=lax).

7.1.16.8 SpreadRate1

Definition: Margin over or under an index that determines the repurchase rate expressed as a rate or an amount.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sign <*Sgn*>	[1..1]	Indicator		406
	RateOrAmount <*RateOrAmt*>	[1..1]			406
{Or	Amount <*Amt*>	[1..1]	Amount		406
Or}	Rate <*Rate*>	[1..1]	Rate		406

7.1.16.8.1 Sign <Sgn>

Presence: [1..1]

Definition: Specifies the sign of the rate.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 635):

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

7.1.16.8.2 RateOrAmount <RateOrAmt>

Presence: [1..1]

Definition: Specifies if the spreadf is expressed as an amount or a rate.

RateOrAmount <RateOrAmt> contains one of the following **AmountOrRate1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Amount <*Amt*>	[1..1]	Amount		406
Or}	Rate <*Rate*>	[1..1]	Rate		406

7.1.16.8.2.1 Amount <Amt>

Presence: [1..1]

Definition: Amount expressed as an amount of money.

Datatype: "ActiveCurrencyAndAmount" on page 580

7.1.16.8.2.2 Rate <Rate>

Presence: [1..1]

Definition: Amount expressed as a rate.

Datatype: "PercentageRate" on page 636

7.1.16.9 SettlingCapacity3Choice

Definition: Choice of format for the settlement capacity information.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		407
Or}	Proprietary <*Prtry*>	[1..1]	±		407

7.1.16.9.1 Code <Cd>

Presence: [1..1]

Definition: Settlement capacity expressed as an ISO 20022 code.

Datatype: "SettlingCapacity1Code" on page 619

CodeName	Name	Definition
CUST	SettlingCustodian	Settlement party is a custodian. It receives/delivers the securities and carries out custodial duties.
SAGE	SettlingAgent	Settlement party is trading and settling transactions in financial instruments on behalf of its client(s).
SPRI	SettlingPrincipal	Settlement party is settling its own trades.

7.1.16.9.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement capacity expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		395
	Issuer <*Issr*>	[1..1]	Text		396
	SchemeName <*SchmeNm*>	[0..1]	Text		396

7.1.16.10 SettlementTransactionType1Choice

Definition: Choice of format for the settlement transaction type information.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		407
Or}	Proprietary <*Prtry*>	[1..1]	±		409

7.1.16.10.1 Code <Cd>

Presence: [1..1]

Definition: Securities transaction type expressed as an ISO 20022 code.

Datatype: "SettlementTransactionType7Code" on page 617

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
FCTA	FactorUpdate	Relates to a factor update.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depositary receipt.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceed of corp. event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceed of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes ...) under a program and without syndication arrangement.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (messages sender) and/or account servicer (messages receiver).
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (messages sender) at one account servicer (messages receiver).
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is

CodeName	Name	Definition
		generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without matching operation.
RPTO	Reporting	Relates to a transaction that is for reporting purposes only.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
GUAR	GuaranteedClose	Trade which is guaranteed to be finalized
OFIT	OfferingIssuingTrade	Offering issue trade.

7.1.16.10.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Securities transaction type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		395
	Issuer *<Issr>*	[1..1]	Text		396
	SchemeName *<SchmeNm>*	[0..1]	Text		396

7.1.16.11 SettlementTransactionCondition11Choice

Definition: Choice of format for the settlement transaction conditions.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		410
Or}	Proprietary *<Prtry>*	[1..1]	±		411

7.1.16.11.1 Code <Cd>

Presence: [1..1]

Definition: Settlement conditions expressed as an ISO 20022 code.

Datatype: "SettlementTransactionCondition7Code" on page 616

CodeName	Name	Definition
ASGN	Assignment	Transfer of ownership of the asset to another party during the closing of an option.
CLEN	Clean	Indicates that the trade was executed clean, ie government tax must not be paid on the accrued interest on the bond.
DIRT	Dirty	Indicates that the trade was executed dirty, ie government tax must be paid on the accrued interest on the bond.
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
DRAW	Drawn	Settlement transactions relates to drawn securities.
EXER	Exercised	Settlement transaction relates to options, futures or derivatives that are exercised.
FRCL	FreeCleanSettlement	Delivery will be made free of payment but a clean payment order will be sent.
KNOC	KnockedOut	Settlement transaction relates to options, futures or derivatives that are expired worthless.
PHYS	Physical	Securities are to be physically settled.
CSDP	CSDPaymentOnly	Transaction on a security that is not eligible at the Central Securities Depository

CodeName	Name	Definition
		(CSD) but for which the payment will be enacted by the CSD.
SPCS	SplitCurrencySettlement	Settlement is in two different currencies.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.
UNEX	Unexposed	Delivery cannot be performed until money is received.

7.1.16.11.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement conditions expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		395
	Issuer <*Issr*>	[1..1]	Text		396
	SchemeName <*SchmeNm*>	[0..1]	Text		396

7.1.16.12 SettlementSystemMethod3Choice

Definition: Choice of format for the settlement system/method.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		411
Or}	Proprietary <*Prtry*>	[1..1]	±		412

7.1.16.12.1 Code <Cd>

Presence: [1..1]

Definition: Settlement system expressed as an ISO 20022 code.

Datatype: "SettlementSystemMethod1Code" on page 616

CodeName	Name	Definition
NSET	Default	Settle through the default settlement system/method. If there is a standing instruction in place for settlement through the alternate settlement system/method, then this standing instruction is to be ignored.

CodeName	Name	Definition
YSET	Alternative	Settle through the alternate settlement system/method. If there is a standing instruction in place for settlement through the default settlement system/method, then this standing instruction is to be ignored.

7.1.16.12.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement system expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		395
	Issuer <*Issr*>	[1..1]	Text		396
	SchemeName <*SchmeNm*>	[0..1]	Text		396

7.1.16.13 SettlementStandingInstructionDatabase3Choice

Definition: Choice of format for the standing settlement instruction information.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		412
Or}	Proprietary <*Prtry*>	[1..1]	±		412

7.1.16.13.1 Code <Cd>

Presence: [1..1]

Definition: Settlement standing instruction database expressed as an ISO 20022 code.

Datatype: "SettlementStandingInstructionDatabase1Code" on page 616

CodeName	Name	Definition
INTE	InternalDatabase	The settlement standing instruction database to be used is the receiver's internal database.
BRKR	BrokerDatabase	The settlement standing instruction database to be used is the broker's database.
VEND	VendorDatabase	The settlement standing instruction database to be used is the database of the vendor.

7.1.16.13.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement standing instruction database expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		395
	Issuer <*Issr*>	[1..1]	Text		396
	SchemeName <*SchmeNm*>	[0..1]	Text		396

7.1.16.14 SettlementInstructionGeneration1Choice

Definition: Choice of format for the settlement instruction generation.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		413
Or}	Proprietary <*Prtry*>	[1..1]	±		413

7.1.16.14.1 Code <Cd>

Presence: [1..1]

Definition: Settlement instruction generation expressed as a ISO20022 code.

Datatype: "SettlementInstructionGeneration1Code" on page 615

CodeName	Name	Definition
GENS	InstructionGenerationByETCProvider	Specifies if the ETC service provider is to generate a settlement instruction.
NOGE	NotInstructionGenerationByETCProvider	Specifies if the ETC service provider is not to generate a settlement instruction where a previous agreement to do so exists.

7.1.16.14.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement instruction generation expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		395
	Issuer <*Issr*>	[1..1]	Text		396
	SchemeName <*SchmeNm*>	[0..1]	Text		396

7.1.16.15 SettlementDate8Choice

Definition: Choice of format for the settlement date.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	±		414
Or}	Code <*Cd*>	[1..1]	±		414

7.1.16.15.1 Date <Dt>

Presence: [1..1]

Definition: Numeric representation of the day of the month and year.

Date <Dt> contains one of the following elements (see "DateAndDateTime1Choice" on page 382 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		383
Or}	DateTime <*DtTm*>	[1..1]	DateTime		383

7.1.16.15.2 Code <Cd>

Presence: [1..1]

Definition: Date and time at which the securities are to be delivered or received.

Code <Cd> contains one of the following elements (see "SettlementDateCode5Choice" on page 384 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		384
Or}	Proprietary <*Prtry*>	[1..1]	±		385

7.1.16.16 SecuritiesRTGS3Choice

Definition: Choice of format for the securities RTGS information.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Indicator <*Ind*>	[1..1]	Indicator		414
Or}	Proprietary <*Prtry*>	[1..1]	±		415

7.1.16.16.1 Indicator <Ind>

Presence: [1..1]

Definition: Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

7.1.16.16.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Securities RTGS information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		395
	Issuer *<Issr>*	[1..1]	Text		396
	SchemeName *<SchmeNm>*	[0..1]	Text		396

7.1.16.17 SecuritiesLendingType1Choice

Definition: Choice of format for the securities lending type.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		415
Or}	Proprietary *<Prtry>*	[1..1]	±		415

7.1.16.17.1 Code <Cd>

Presence: [1..1]

Definition: Securities lending type expressed as an ISO 20022 code.

Datatype: "SecuritiesLendingType1Code" on page 614

CodeName	Name	Definition
NWRG	NewRegistration	Securities lending contract is new and registered.
RENW	RollOverRenewal	Securities lending contract is renewed.
CABK	CallBack	Securities lending contract is called back.

7.1.16.17.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Securities lending type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		395
	Issuer *<Issr>*	[1..1]	Text		396
	SchemeName *<SchmeNm>*	[0..1]	Text		396

7.1.16.18 Reversible1Choice

Definition: Choice between a code or a data source scheme to determine the closing of the securities lending contract.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		416
Or}	Proprietary *<Prtry>*	[1..1]	±		416

7.1.16.18.1 Code <Cd>

Presence: [1..1]

Definition: Closing of the securities lending contract is identified using a code.

Datatype: "Reversible1Code" on page 614

CodeName	Name	Definition
REVL	Reversible	Securities lending contract can be ended by the borrower before the expiration date.
FIXD	Fixed	Securities lending contract can not be ended by the borrower before the expiration date.
CABK	CallBack	Securities lending contract can be ended by the lender before the expiration date.

7.1.16.18.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Closing of the securities lending contract expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		395
	Issuer *<Issr>*	[1..1]	Text		396
	SchemeName *<SchmeNm>*	[0..1]	Text		396

7.1.16.19 Revaluation2Choice

Definition: Choice between an indicator or a data source scheme to determine the revaluation.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Indicator *<Ind>*	[1..1]	Indicator		417
Or}	Proprietary *<Prtry>*	[1..1]	±		417

7.1.16.19.1 Indicator <Ind>

Presence: [1..1]

Definition: Specifies whether the collateral position should be subject to automatic revaluation by the account servicer.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

7.1.16.19.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Reevaluation is determined using a data source scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		395
	Issuer <*Issr*>	[1..1]	Text		396
	SchemeName <*SchmeNm*>	[0..1]	Text		396

7.1.16.20 Restriction3Choice

Definition: Choice of format for the securities restriction information.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		417
Or}	Proprietary <*Prtry*>	[1..1]	±		418

7.1.16.20.1 Code <Cd>

Presence: [1..1]

Definition: Restrictions expressed as an ISO 20022 code.

Datatype: "OwnershipLegalRestrictions1Code" on page 606

CodeName	Name	Definition
A144	USLegal144A	Ownership or transfer of an unregistered security issued, pursuant to US legal restrictions 144A.
NRST	NoRestrictions	Ownership or transfer of a security that is not subject to restrictions.
RSTR	Restrictions	Ownership or transfer of a security that is subject to restrictions, and not pursuant to 144A.

7.1.16.20.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Restrictions expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		395
	Issuer *<Issr>*	[1..1]	Text		396
	SchemeName *<SchmeNm>*	[0..1]	Text		396

7.1.16.21 RepurchaseType11Choice

Definition: Choice of format for the repurchase transaction type information.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		418
Or}	Proprietary *<Prtry>*	[1..1]	±		418

7.1.16.21.1 Code <Cd>

Presence: [1..1]

Definition: Type of securities financing transaction process expressed as an ISO 20022 code.

Datatype: "RepurchaseType7Code" on page 613

CodeName	Name	Definition
CADJ	Swap	Relates to a Swap/Substitution.
CALL	RepurchaseCall	Relates to a change in the closing or maturity date.
PAIR	Pairoff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
RATE	RepoRate	Is part of a pair-off.
ROLP	Rollover	Relates to a repo rollover of a position extending the closing or maturity date.
TOPU	TopUp	Relates to a repo rollover of a position extending the closing or maturity date.
WTHD	Withdrawal	Relates to a repo rollover of a position extending the closing or maturity date.
PADJ	PrincipalExposureAdjustment	Relates to a principal adjustment.

7.1.16.21.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of securities financing transaction process expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		395
	Issuer *<Issr>*	[1..1]	Text		396
	SchemeName *<SchmeNm>*	[0..1]	Text		396

7.1.16.22 Reporting5Choice

Definition: Choice of format for the reporting type.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		419
Or}	Proprietary *<Prtry>*	[1..1]	±		419

7.1.16.22.1 Code <Cd>

Presence: [1..1]

Definition: Third party reporting information expressed as an ISO 20022 code.

Datatype: "Reporting2Code" on page 613

CodeName	Name	Definition
STEX	StockExchange	Trade details are to be reported to a stock exchange
REGU	RegulatoryOrganisation	Trade details are to be reported to a regulatory organisation.
DEFR	DeferredReport	Report is deferred, for example, because the order was executed in partial fills.

7.1.16.22.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Third party reporting information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		395
	Issuer *<Issr>*	[1..1]	Text		396
	SchemeName *<SchmeNm>*	[0..1]	Text		396

7.1.16.23 Registration6Choice

Definition: Choice of format for the registration information.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		420
Or}	Proprietary <*Prtry*>	[1..1]	±		420

7.1.16.23.1 Code <Cd>

Presence: [1..1]

Definition: Registration information expressed as an ISO 20022 code.

Datatype: "Registration1Code" on page 608

CodeName	Name	Definition
NREG	StreetName	Hold the securities in street name. If there is a standing instruction in place to register on receipt, then this standing instruction is to be ignored.
YREG	Registered	Register on receipt. If there is a standing instruction in place to hold the securities in street name, then this standing instruction is to be ignored.

7.1.16.23.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Registration information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		395
	Issuer <*Issr*>	[1..1]	Text		396
	SchemeName <*SchmeNm*>	[0..1]	Text		396

7.1.16.24 RateType19Choice

Definition: Choice between a code and or a data source scheme to determine the rate.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		420
Or}	Proprietary <*Prtry*>	[1..1]	±		421

7.1.16.24.1 Code <Cd>

Presence: [1..1]

Definition: Rate is defined using a code.

Datatype: "RateType1Code" on page 608

CodeName	Name	Definition
FIXE	Fixed	Rate is fixed.
FORF	Forfeit	No specific repurchase rate applies to the transaction Repo, only a forfeit.
VARI	Variable	Rate is variable.

7.1.16.24.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Rate is determined using a data source scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		395
	Issuer *<Issr>*	[1..1]	Text		396
	SchemeName *<SchmeNm>*	[0..1]	Text		396

7.1.16.25 RateOrName1Choice

Definition: Choice between a percentage rate or a rate name.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Rate *<Rate>*	[1..1]	±		421
Or}	RateName *<RateNm>*	[1..1]	±		421

7.1.16.25.1 Rate <Rate>

Presence: [1..1]

Definition: Pricing expressed as a rate.

Rate <Rate> contains the following elements (see "Rate2" on page 525 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Sign *<Sgn>*	[0..1]	Indicator		526
	Rate *<Rate>*	[1..1]	Rate		526

7.1.16.25.2 RateName <RateNm>

Presence: [1..1]

Definition: Pricing expressed as a rate name.

RateName <RateNm> contains the following elements (see "RateName1" on page 526 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Issuer <*Issr*>	[0..1]	Text		526
	RateName <*RateNm*>	[1..1]	Text		526

7.1.16.26 QueryReference

Definition: Gives the name and the reference of the query.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	QueryReference <*QryRef*>	[1..1]	Text		422
	QueryName <*QryNm*>	[0..1]	Text		422

7.1.16.26.1 QueryReference <QryRef>

Presence: [1..1]

Definition: Unique and unambiguous identification of the query.

Datatype: "Max35Text" on page 638

7.1.16.26.2 QueryName <QryNm>

Presence: [0..1]

Definition: Name of the query.

Datatype: "Max35Text" on page 638

7.1.16.27 QuantityOrAmount1Choice

Definition: Choice between a quantity expressed in units, face amount or amortised amount and a quantity expressed as an amount.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Quantity <*Qty*>	[1..1]	±		422
Or}	Amount <*Amt*>	[1..1]	Amount		423

7.1.16.27.1 Quantity <Qty>

Presence: [1..1]

Definition: Quantity is expressed in units, face amount or amortised amount.

Quantity <Qty> contains one of the following elements (see "FinancialInstrumentQuantityChoice" on page 529 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Unit *<Unit>*	[1..1]	Quantity		530
Or	FaceAmount *<FaceAmt>*	[1..1]	Amount		530
Or}	AmortisedValue *<AmtsdVal>*	[1..1]	Amount		530

7.1.16.27.2 Amount <Amt>

Presence: [1..1]

Definition: Quantity is expressed as an amount.

Datatype: "ActiveCurrencyAndAmount" on page 580

7.1.16.28 PurposeCode5Choice

Definition: Choice between a code and or a data source scheme to determine the account type.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		423
Or}	Proprietary *<Prtry>*	[1..1]	±		423

7.1.16.28.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the type of securities account.

Datatype: "SecuritiesAccountPurposeType1Code" on page 614

CodeName	Name	Definition
MARG	Margin	Account is used when financing is done by the broker.
SHOR	ShortSale	Account is used for short sale orders.
ABRD	Abroad	Account is located in a financial institution outside the country where the transaction is taking place.
CEND	Centralised	Account and all its related positions are held in one location.
DVPA	CashDVP	Account is used for settlement upon delivery, or a collection on a delivery basis.
PHYS	Physical	Account is used for physical domestic safekeeping.

7.1.16.28.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the execution priority of the instruction with a proprietary scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		395
	Issuer *<Issr>*	[1..1]	Text		396
	SchemeName *<SchmeNm>*	[0..1]	Text		396

7.1.16.29 ProprietaryReason1

Definition: Proprietary identification of the reason related to a status.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[0..1]	±		424
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		424

Constraints

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

7.1.16.29.1 Reason <Rsn>

Presence: [0..1]

Definition: Proprietary identification of the reason related to a status.

Reason <Rsn> contains the following elements (see "GenericIdentification20" on page 397 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		397
	Issuer *<Issr>*	[1..1]	Text		397
	SchemeName *<SchmeNm>*	[0..1]	Text		397

7.1.16.29.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional information about the processed instruction.

Datatype: "Max210Text" on page 638

7.1.16.30 PriorityNumeric3Choice

Definition: Choice of format for the priority.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Numeric <*Nmrc*>	[1..1]	Text		425
Or}	Proprietary <*Prtry*>	[1..1]	±		425

7.1.16.30.1 Numeric <Nmrc>

Presence: [1..1]

Definition: Specifies the execution priority of the instruction with a number between 0001 and 9999.

Datatype: "Exact4NumericText" on page 637

7.1.16.30.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the execution priority of the instruction with a proprietary scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		395
	Issuer <*Issr*>	[1..1]	Text		396
	SchemeName <*SchmeNm*>	[0..1]	Text		396

7.1.16.31 Pagination

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PageNumber <*PgNb*>	[1..1]	Text		425
	LastPageIndicator <*LastPgInd*>	[1..1]	Indicator		425

7.1.16.31.1 PageNumber <PgNb>

Presence: [1..1]

Definition: Page number.

Datatype: "Max5NumericText" on page 639

7.1.16.31.2 LastPageIndicator <LastPgInd>

Presence: [1..1]

Definition: Indicates the last page.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

7.1.16.32 OptionType4Choice

Definition: Choice of format for the option type.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		426
Or}	Proprietary <*Prtry*>	[1..1]	±		426

7.1.16.32.1 Code <Cd>

Presence: [1..1]

Definition: Option type expressed as an ISO 20022 code.

Datatype: "OptionType1Code" on page 606

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.

7.1.16.32.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Option type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		395
	Issuer <*Issr*>	[1..1]	Text		396
	SchemeName <*SchmeNm*>	[0..1]	Text		396

7.1.16.33 OptionStyle6Choice

Definition: Choice of format for the option style.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		426
Or}	Proprietary <*Prtry*>	[1..1]	±		427

7.1.16.33.1 Code <Cd>

Presence: [1..1]

Definition: Option style expressed as an ISO 20022 code.

Datatype: "OptionStyle4Code" on page 606

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.
BERM	Bermudan	Option that can be exercised on multiple discrete dates prior to, or on expiry date.

7.1.16.33.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Option style expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		395
	Issuer *<Issr>*	[1..1]	Text		396
	SchemeName *<SchmeNm>*	[0..1]	Text		396

7.1.16.34 OptionRight1Choice

Definition: Choice of format for the option rights.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		427
Or}	Proprietary *<Prtry>*	[1..1]	±		427

7.1.16.34.1 Code <Cd>

Presence: [1..1]

Definition: Option rights expressed as an ISO 20022 code.

Datatype: "OptionRight1Code" on page 606

CodeName	Name	Definition
EXER	Exercise	Exercise option right.
ASGN	Assignment	Option right assignment.
RENO	Renouncement	The option right is renounced.
EXPI	Expiration	Option right expires.

7.1.16.34.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Option rights expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		395
	Issuer *<Issr>*	[1..1]	Text		396
	SchemeName *<SchmeNm>*	[0..1]	Text		396

7.1.16.35 NumberCount1Choice

Definition: Choice of number count type.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	CurrentInstructionNumber *<CurInstrNb>*	[1..1]	Text		428
Or}	TotalNumber *<TtlNb>*	[1..1]			428
	CurrentInstructionNumber *<CurInstrNb>*	[1..1]	Text		428
	TotalOfLinkedInstructions *<TtlOfLkdInstrs>*	[1..1]	Text		429

Constraints

- **CurrentInstructionNumberRule**

  If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

7.1.16.35.1 CurrentInstructionNumber <CurInstrNb>

Presence: [1..1]

Definition: Sequential number of the instruction in a range of linked settlement instructions.

Datatype: "Exact3NumericText" on page 636

7.1.16.35.2 TotalNumber <TtlNb>

Presence: [1..1]

Definition: Total numbers of settlement transactions, receipts and deliveries, and the concerned settlement transaction number.

TotalNumber <TtlNb> contains the following **TotalNumber1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	CurrentInstructionNumber *<CurInstrNb>*	[1..1]	Text		428
	TotalOfLinkedInstructions *<TtlOfLkdInstrs>*	[1..1]	Text		429

7.1.16.35.2.1 CurrentInstructionNumber <CurInstrNb>

Presence: [1..1]

Definition: Sequential number of the instruction in a range of linked settlement instructions.

Datatype: "Exact3NumericText" on page 636

7.1.16.35.2.2 TotalOfLinkedInstructions <TtlOfLkdInstrs>

Presence: [1..1]

Definition: Total number of settlement instructions that are linked together.

Datatype: "Exact3NumericText" on page 636

7.1.16.36 Number21Choice

Definition: Choice number format.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	NumberIdentification *<NbId>*	[1..1]	Text		429
Or}	Proprietary *<Prtry>*	[1..1]	±		429

7.1.16.36.1 NumberIdentification <NbId>

Presence: [1..1]

Definition: Number of maximum 4 numeric text.

Datatype: "Max4NumericText" on page 639

7.1.16.36.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Number of maximum 35 text, with the possibility to provide an issuer for the number identification.

Proprietary <Prtry> contains the following elements (see "GenericIdentification29" on page 396 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		396
	Issuer *<Issr>*	[1..1]	Text		397
	SchemeName *<SchmeNm>*	[0..1]	Text		397

7.1.16.37 Number1Choice

Definition: Choice of format for the number.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	NumberIdentification *<NbId>*	[1..1]	Text		429
Or}	Proprietary *<Prtry>*	[1..1]	±		430

7.1.16.37.1 NumberIdentification <NbId>

Presence: [1..1]

Definition: Number of maximum 3 numeric text.

Datatype: "Max3NumericText" on page 639

7.1.16.37.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary number format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification7" on page 395 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Issuer <*Issr*>	[1..1]	Text		395
	Information <*Inf*>	[1..1]	Text		395

7.1.16.38 NettingEligibility3Choice

Definition: Choice of format for the netting eligibility information.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Indicator <*Ind*>	[1..1]	Indicator		430
Or}	Proprietary <*Prtry*>	[1..1]	±		430

7.1.16.38.1 Indicator <Ind>

Presence: [1..1]

Definition: Specifies whether the settlement transaction is eligible for netting.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

7.1.16.38.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Netting eligibility expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		395
	Issuer <*Issr*>	[1..1]	Text		396
	SchemeName <*SchmeNm*>	[0..1]	Text		396

7.1.16.39 ModificationCancellationAllowed3Choice

Definition: Choice of format for the ModificationCancellation information.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Indicator <*Ind*>	[1..1]	Indicator		431
Or}	Proprietary <*Prtry*>	[1..1]	±		431

7.1.16.39.1 Indicator <Ind>

Presence: [1..1]

Definition: Modification, cancellation allowed information expressed as a indicator.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

7.1.16.39.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Modification, cancellation allowed information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		395
	Issuer <*Issr*>	[1..1]	Text		396
	SchemeName <*SchmeNm*>	[0..1]	Text		396

7.1.16.40 MarketClientSide3Choice

Definition: Choice of format for the market/client side information.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		431
Or}	Proprietary <*Prtry*>	[1..1]	±		432

7.1.16.40.1 Code <Cd>

Presence: [1..1]

Definition: Market side or a client side information expressed as an ISO 20022 code.

Datatype: "MarketClientSideCode" on page 604

CodeName	Name	Definition
MAKT	MarketSide	Instruction is for a market side transaction.

CodeName	Name	Definition
CLNT	ClientSide	Instruction is for a client side transaction.

7.1.16.40.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Market side or a client side information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		395
	Issuer <*Issr*>	[1..1]	Text		396
	SchemeName <*SchmeNm*>	[0..1]	Text		396

7.1.16.41 LetterOfGuarantee3Choice

Definition: Choice of format for the letter of guarantee information.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Indicator <*Ind*>	[1..1]	Indicator		432
Or}	Proprietary <*Prtry*>	[1..1]	±		432

7.1.16.41.1 Indicator <Ind>

Presence: [1..1]

Definition: Specifies whether physical settlement may be executed using a letter of guarantee or if the physical certificates should be used.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

7.1.16.41.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Letter of guarantee information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		395
	Issuer <*Issr*>	[1..1]	Text		396
	SchemeName <*SchmeNm*>	[0..1]	Text		396

7.1.16.42 LendingTransactionMethod1Choice

Definition: Choice of format method applied to a lending transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		433
Or}	Proprietary <*Prtry*>	[1..1]	±		433

7.1.16.42.1 Code <Cd>

Presence: [1..1]

Definition: Lending transaction method expressed as a ISO20022 code.

Datatype: "LendingTransactionMethod1Code" on page 604

CodeName	Name	Definition
ODTR	OnDemandTrade	Contract applies to a specific security only.
EXTR	ExclusiveTrade	Contract applies to a number of different securities within the same pool/fund.

7.1.16.42.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Lending transaction method expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		395
	Issuer <*Issr*>	[1..1]	Text		396
	SchemeName <*SchmeNm*>	[0..1]	Text		396

7.1.16.43 InvestorCapacity3Choice

Definition: Choice of format for the investor capacity.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		433
Or}	Proprietary <*Prtry*>	[1..1]	±		434

7.1.16.43.1 Code <Cd>

Presence: [1..1]

Definition: Investor capacity expressed as an ISO 20022 code.

Datatype: "Eligibility1Code" on page 593

CodeName	Name	Definition
ELIG	EligibleCounterparty	Eligible customers are the most sophisticated level of investor, able to opt out of some the protections afforded by conduct of business rules.
RETL	RetailClient	Retail customers are the least sophisticated level of investor.
PROF	ProfessionalClient	Professional customers are, for example, investment firms, credit institutions, insurance companies.

7.1.16.43.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Investor capacity expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		395
	Issuer *<Issr>*	[1..1]	Text		396
	SchemeName *<SchmeNm>*	[0..1]	Text		396

7.1.16.44 InterestComputationMethodFormat3Choice

Definition: Choice between a standard code or proprietary code to specify the type of interest computation method.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		434
Or}	Proprietary *<Prtry>*	[1..1]	±		437

7.1.16.44.1 Code <Cd>

Presence: [1..1]

Definition: Standard code to specify the method used to compute accruing interest of a financial instrument.

Datatype: "InterestComputationMethod2Code" on page 600

CodeName	Name	Definition
A001	IC30360ISDAor30360AmericanBasicRule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a

CodeName	Name	Definition
		31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). It is the most commonly used 30/360 method for US straight and convertible bonds.
A002	IC30365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th).
A003	IC30Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.
A004	Actual360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A005	Actual365Fixed	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
A006	ActualActualICMA	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, ie, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi interest period and the intermediate results are summed up.
A007	IC30E360orEuroBondBasismodel1	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the

CodeName	Name	Definition
		same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to a 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be a 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.
A008	ActualActualISDA	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall (falling on a normal year, year) divided by 365, added to the actual number of days of the interest period that fall (falling on a leap year, year) divided by 366.
A009	Actual365LorActuActubasisRule	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	ActualActualAFB	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year sub-periods counting backwards from the end of the coupon period (a year backwards from a 28 Feb being 29 Feb, if it exists). The first of the sub-periods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each sub-period and the intermediate results are summed up.
A011	IC30360ICMAor30360basicrule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 01/01/1999.
A012	IC30E2360orEurobondbasismodel2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on

CodeName	Name	Definition
		the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that a 31st is assumed to be a 30th and the 28th Feb of a non-leap year is assumed to be equivalent to a 29th Feb when the first day of the interest period is a 29th, or to a 30th Feb when the first day of the interest period is a 30th or a 31st. The 29th Feb of a leap year is assumed to be equivalent to a 30th Feb when the first day of the interest period is a 30th or a 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on a 30th Feb when the end of the period is a 30th or a 31st, or two days of interest in February when the end of the period is a 29th, or 3 days of interest in February when it is the 28th Feb of a non-leap year and the end of the period is before the 29th.
A013	IC30E3360orEurobondbasismodel3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to a 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be a 30th, even if it is the last day of the maturity coupon period.
A014	Actual365NL	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.
NARR	Narrative	Other method than A001-A014. See Narrative.

7.1.16.44.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary identification of the format of interest computation method.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		395
	Issuer *<Issr>*	[1..1]	Text		396
	SchemeName *<SchmeNm>*	[0..1]	Text		396

7.1.16.45 InterestComputationMethod2Choice

Definition: Choice between a code or a data source scheme to determine the interest computation method.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		438
Or}	Proprietary *<Prtry>*	[1..1]	±		441

7.1.16.45.1 Code <Cd>

Presence: [1..1]

Definition: Code is used to determine the interest computation method.

Datatype: "InterestComputationMethod1Code" on page 597

CodeName	Name	Definition
A001	IC30360ISDAor30360AmericanBasicRule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). It is the most commonly used 30/360 method for US straight and convertible bonds.
A002	IC30365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th).
A003	IC30Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the as-

CodeName	Name	Definition
		sumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.
A004	Actual360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A005	Actual365Fixed	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
A006	ActualActualICMA	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, ie, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi interest period and the intermediate results are summed up.
A007	IC30E360orEuroBondBasismodel1	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to a 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be a 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.
A008	ActualActualISDA	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall (falling on a normal year, year) divided by 365, added to the actual number of days of the interest period that fall (falling on a leap year, year) divided by 366.

CodeName	Name	Definition
A009	Actual365LorActuActubasisRule	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	ActualActualAFB	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year sub-periods counting backwards from the end of the coupon period (a year backwards from a 28 Feb being 29 Feb, if it exists). The first of the sub-periods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each sub-period and the intermediate results are summed up.
A011	IC30360ICMAor30360basicrule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 01/01/1999.
A012	IC30E2360orEurobondbasismodel2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that a 31st is assumed to be a 30th and the 28th Feb of a non-leap year is assumed to be equivalent to a 29th Feb when the first day of the interest period is a 29th, or to a 30th Feb when the first day of the interest period is a 30th or a 31st. The 29th Feb of a leap year is assumed to be equivalent to a 30th Feb when the first day of the interest period is a 30th or a 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on a 30th Feb when the end of the period is

CodeName	Name	Definition
		a 30th or a 31st, or two days of interest in February when the end of the period is a 29th, or 3 days of interest in February when it is the 28th Feb of a non-leap year and the end of the period is before the 29th.
A013	IC30E3360orEurobondbasismodel3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to a 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be a 30th, even if it is the last day of the maturity coupon period.
A014	Actual365NL	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.

7.1.16.45.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Interest computation method is determined using a data source scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		395
	Issuer *<Issr>*	[1..1]	Text		396
	SchemeName *<SchmeNm>*	[0..1]	Text		396

7.1.16.46 IdentificationReference8Choice

Definition: Unique identifier of a document, message or transaction.

Or	MessageElement**<*XML Tag*>**	Mult.	Type	Constr. No.	Page
{Or	InstructingPartyTransactionIdentification <*InstgPtyTxId*>	[1..1]	Text		442
Or	ExecutingPartyTransactionIdentification <*ExctgPtyTxId*>	[1..1]	Text		442
Or	MarketInfrastructureTransactionIdentification <*MktInfrstrctrTxId*>	[1..1]	Text		442
Or	ClientOrderLinkIdentification <*ClntOrdrLkId*>	[1..1]	Text		443
Or	PoolIdentification <*PoolId*>	[1..1]	Text		443
Or	BlockIdentification <*BlckId*>	[1..1]	Text		443
Or	AllocationIdentification <*AllcnId*>	[1..1]	Text		443
Or	IndividualAllocationIdentification <*IndvAllcnId*>	[1..1]	Text		443
Or	SecondaryAllocationIdentification <*ScndryAllcnId*>	[1..1]	Text		443
Or	IndexIdentification <*IndxId*>	[1..1]	Text		443
Or	CommonIdentification <*CmonId*>	[1..1]	Text		444
Or	ComplianceIdentification <*CmplcId*>	[1..1]	Text		444
Or}	CollateralTransactionIdentification <*CollTxId*>	[1..1]	Text		444

Constraints

- **LinkedIdentificationGuideline**

  InstructingPartyTransactionIdentification, ExecutingPartyTransactionIdentification, MarketInfrastructureTransactionIdentification, ClientOrderLinkIdentification, PoolIdentification, BlockIdentification, AllocationIdentification, IndexIdentification, CommonIdentification and ComplianceIdentification must not appear more than once in the message.

7.1.16.46.1 InstructingPartyTransactionIdentification <InstgPtyTxId>

Presence: [1..1]

Definition: Unambiguous identification of the confirmation transaction as known by the instructing party.

Datatype: "Max35Text" on page 638

7.1.16.46.2 ExecutingPartyTransactionIdentification <ExctgPtyTxId>

Presence: [1..1]

Definition: Unambiguous identification of the confirmation transaction as known by the executing party.

Datatype: "Max35Text" on page 638

7.1.16.46.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

Presence: [1..1]

Definition: Unambiguous identification of the confirmation transaction as known by the market infrastructure.

Datatype: "Max35Text" on page 638

7.1.16.46.4 ClientOrderLinkIdentification <ClntOrdrLkId>

Presence: [1..1]

Definition: It permits order originators to tie together groups of orders in which trades resulting from orders are associated for a specific purpose, for example the calculation of average execution price for a customer.

Datatype: "Max35Text" on page 638

7.1.16.46.5 PoolIdentification <PoolId>

Presence: [1..1]

Definition: Collective reference identifying a set of messages.

Datatype: "Max35Text" on page 638

7.1.16.46.6 BlockIdentification <BlckId>

Presence: [1..1]

Definition: Reference of the linked message at the trade/block level which identifies a centrally matched transaction.

Datatype: "Max35Text" on page 638

7.1.16.46.7 AllocationIdentification <AllcnId>

Presence: [1..1]

Definition: Reference of the linked message at the allocation level which identifies a centrally matched transaction.

Datatype: "Max35Text" on page 638

7.1.16.46.8 IndividualAllocationIdentification <IndvAllcnId>

Presence: [1..1]

Definition: Reference of the linked message at the individual allocation level which identifies a centrally matched transaction.

Datatype: "Max35Text" on page 638

7.1.16.46.9 SecondaryAllocationIdentification <ScndryAllcnId>

Presence: [1..1]

Definition: Reference that can be shared across a number of allocation instruction or allocation report messages, thereby making it possible to pass an identifier for an original allocation message on multiple messages (for example from one party to a second to a third, across cancel and replace messages etc).

Datatype: "Max35Text" on page 638

7.1.16.46.10 IndexIdentification <IndxId>

Presence: [1..1]

Definition: Reference identifying a index trade.

Datatype: "Max35Text" on page 638

7.1.16.46.11 CommonIdentification <CmonId>

Presence: [1..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: "Max35Text" on page 638

7.1.16.46.12 ComplianceIdentification <CmplcId>

Presence: [1..1]

Definition: Identification used to represent this transaction for compliance purposes.

Datatype: "Max35Text" on page 638

7.1.16.46.13 CollateralTransactionIdentification <CollTxId>

Presence: [1..1]

Definition: Unambiguous identification of a collateral transaction as assigned by the instructing party.

Datatype: "Max35Text" on page 638

7.1.16.47 IdentificationReference11Choice

Definition: Unique identifier of a document, message or transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	InstructingPartyTransactionIdentification <*InstgPtyTxId*>	[1..1]	Text		445
Or	ExecutingPartyTransactionIdentification <*ExctgPtyTxId*>	[1..1]	Text		445
Or	MarketInfrastructureTransactionIdentification <*MktInfrstrctrTxId*>	[1..1]	Text		445
Or	ClientOrderLinkIdentification <*ClntOrdrLkId*>	[1..1]	Text		445
Or	PoolIdentification <*PoolId*>	[1..1]	Text		445
Or	BlockIdentification <*BlckId*>	[1..1]	Text		445
Or	AllocationIdentification <*AllcnId*>	[1..1]	Text		445
Or	IndividualAllocationIdentification <*IndvAllcnId*>	[1..1]	Text		446
Or	SecondaryAllocationIdentification <*ScndryAllcnId*>	[1..1]	Text		446
Or	IndexIdentification <*IndxId*>	[1..1]	Text		446
Or	CommonIdentification <*CmonId*>	[1..1]	Text		446
Or	ComplianceIdentification <*CmplcId*>	[1..1]	Text		446
Or	CancellationRequestIdentification <*CxlReqId*>	[1..1]	Text		446
Or}	CollateralTransactionIdentification <*CollTxId*>	[1..1]	Text		446

Constraints

- **LinkedIdentificationGuideline**

  InstructingPartyTransactionIdentification, ExecutingPartyTransactionIdentification, MarketInfrastructureTransactionIdentification, ClientOrderLinkIdentification, PoolIdentification, BlockIdentification, AllocationIdentification, IndexIdentification, CommonIdentification, ComplianceIdentification and CancellationRequestIdentification must not appear more than once in the message.

7.1.16.47.1 InstructingPartyTransactionIdentification <InstgPtyTxId>

Presence: [1..1]

Definition: Unambiguous identification of the confirmation transaction as known by the instructing party.

Datatype: "Max35Text" on page 638

7.1.16.47.2 ExecutingPartyTransactionIdentification <ExctgPtyTxId>

Presence: [1..1]

Definition: Unambiguous identification of the confirmation transaction as known by the executing party.

Datatype: "Max35Text" on page 638

7.1.16.47.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

Presence: [1..1]

Definition: Unambiguous identification of the confirmation transaction as known by the market infrastructure.

Datatype: "Max35Text" on page 638

7.1.16.47.4 ClientOrderLinkIdentification <ClntOrdrLkId>

Presence: [1..1]

Definition: It permits order originators to tie together groups of orders in which trades resulting from orders are associated for a specific purpose, for example the calculation of average execution price for a customer.

Datatype: "Max35Text" on page 638

7.1.16.47.5 PoolIdentification <PoolId>

Presence: [1..1]

Definition: Collective reference identifying a set of messages.

Datatype: "Max35Text" on page 638

7.1.16.47.6 BlockIdentification <BlckId>

Presence: [1..1]

Definition: Reference of the linked message at the trade/block level which identifies a centrally matched transaction.

Datatype: "Max35Text" on page 638

7.1.16.47.7 AllocationIdentification <AllcnId>

Presence: [1..1]

Definition: Reference of the linked message at the allocation level which identifies a centrally matched transaction.

Datatype: "Max35Text" on page 638

7.1.16.47.8 IndividualAllocationIdentification <IndvAllcnId>

Presence: [1..1]

Definition: Reference of the linked message at the individual allocation level which identifies a centrally matched transaction.

Datatype: "Max35Text" on page 638

7.1.16.47.9 SecondaryAllocationIdentification <ScndryAllcnId>

Presence: [1..1]

Definition: Reference that can be shared across a number of allocation instruction or allocation report messages, thereby making it possible to pass an identifier for an original allocation message on multiple messages (for example from one party to a second to a third, across cancel and replace messages etc).

Datatype: "Max35Text" on page 638

7.1.16.47.10 IndexIdentification <IndxId>

Presence: [1..1]

Definition: Reference identifying a index trade.

Datatype: "Max35Text" on page 638

7.1.16.47.11 CommonIdentification <CmonId>

Presence: [1..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: "Max35Text" on page 638

7.1.16.47.12 ComplianceIdentification <CmplcId>

Presence: [1..1]

Definition: Identification used to represent this transaction for compliance purposes.

Datatype: "Max35Text" on page 638

7.1.16.47.13 CancellationRequestIdentification <CxlReqId>

Presence: [1..1]

Definition: Unambiguous identification of the cancellation request as known by the instructing party.

Datatype: "Max35Text" on page 638

7.1.16.47.14 CollateralTransactionIdentification <CollTxId>

Presence: [1..1]

Definition: Unambiguous identification of a collateral transaction as assigned by the instructing party.

Datatype: "Max35Text" on page 638

7.1.16.48 Frequency7Choice

Definition: Choice of format for a frequency, for example, a payment frequency.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		447
Or}	Proprietary <*Prtry*>	[1..1]	±		447

7.1.16.48.1 Code <Cd>

Presence: [1..1]

Definition: Frequency expressed as an ISO 20022 code.

Datatype: "EventFrequency3Code" on page 594

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.
MNTH	Monthly	Event takes place every month or once a month.
QUTR	Quarterly	Event takes place every three months or four times a year.
SEMI	SemiAnnual	Event takes place every six months or two times a year.
WEEK	Weekly	Event takes place once a week.

7.1.16.48.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Frequency expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		395
	Issuer <*Issr*>	[1..1]	Text		396
	SchemeName <*SchmeNm*>	[0..1]	Text		396

7.1.16.49 FormOfSecurity4Choice

Definition: Choice of format for the form of securities.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		448
Or}	Proprietary <*Prtry*>	[1..1]	±		448

7.1.16.49.1 Code <Cd>

Presence: [1..1]

Definition: Form of the security expressed as an ISO 20022 code.

Datatype: "FormOfSecurity1Code" on page 597

CodeName	Name	Definition
BEAR	Bearer	The financial instrument does not specify any registration of ownership, and is payable to whomever possesses the certificate.
REGD	Registered	Shareholder name of the financial instrument appears in the corporation/funds books.

7.1.16.49.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Form of the security expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		395
	Issuer <*Issr*>	[1..1]	Text		396
	SchemeName <*SchmeNm*>	[0..1]	Text		396

7.1.16.50 ExposureType9Choice

Definition: Choice of format for the exposure information.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		448
Or}	Proprietary <*Prtry*>	[1..1]	±		450

7.1.16.50.1 Code <Cd>

Presence: [1..1]

Definition: Collateral movement exposure type expressed as an ISO 20022 code.

Datatype: "ExposureType3Code" on page 595

CodeName	Name	Definition
CCIR	CrossCurrencyIRS	Cross currency agreement between two parties (known as counterparties) where one stream of future interest payments is exchanged for another based on a specified principal amount

CodeName	Name	Definition
COMM	Commodities	Any good exchanged during commerce, which includes goods traded on a commodity exchange
CRDS	CreditDefaultSwap	Swap designed to transfer the credit exposure of fixed income products between parties.
CRPR	CrossProduct	Combination of various types of trades.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
CRTL	CreditLine	Opening of a credit line before trading.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
FIXI	FixedIncome	Trading of fixed income instruments.
FORW	ForwardForeignExchange	Forward FX trades.
FORX	ForeignExchange	FX trades in general.
FUTR	Futures	Agreement to buy or sell a specific amount of a commodity or financial instrument at a particular price on a stipulated future date.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OPTN	FXOption	A contract that grants the holder the right, but not the obligation, to buy or sell currency at a specified exchange rate during a specified period of time.
OTCD	OTCDerivatives	OTC derivatives trading.
PAYM	CashSettlement	In support of any type of cash settlement.
REPO	Repo	Relates to repurchase agreement trading.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCRP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SLOA	SecuredLoan	Exposure is linked to a secured loan.

CodeName	Name	Definition
SWPT	Swaption	Option on interest rate swap.
TRCP	TreasuryCrossProduct	Combination of treasury related exposure types.
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Governement Bonds (JGBs) and Gilts.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.

7.1.16.50.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Collateral movement exposure type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		395
	Issuer <*Issr*>	[1..1]	Text		396
	SchemeName <*SchmeNm*>	[0..1]	Text		396

7.1.16.51 EUCapitalGainType2Choice

Definition: Choice of an EU capital gain type.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	EUCapitalGain <*EUCptlGn*>	[1..1]	CodeSet		450
Or}	Proprietary <*Prtry*>	[1..1]	±		451

7.1.16.51.1 EUCapitalGain <EUCptlGn>

Presence: [1..1]

Definition: Specifies whether capital gain is in the scope of the European directive on taxation of savings income in the form of interest payments (Council Directive 2003/48/EC 3 June), or an income realised upon sale, a refund or redemption of shares and units, etc.

Datatype: "EUCapitalGain2Code" on page 594

CodeName	Name	Definition
EUSI	CapitalGainInScope	Capital gain is in the scope of the directive.
EUSO	CapitalGainOutScope	Capital gain is out of the scope of the directive.

CodeName	Name	Definition
UKWN	CapitalGainUnknown	Unknown whether capital gain is in or out of the scope fo the directive.

7.1.16.51.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies whether capital gain is in the scope of the European directive on taxation of savings income in the form of interest payments (Council Directive 2003/48/EC 3 June), or an income realised upon sale, a refund or redemption of shares and units, etc.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		395
	Issuer <*Issr*>	[1..1]	Text		396
	SchemeName <*SchmeNm*>	[0..1]	Text		396

7.1.16.52 DocumentNumber4Choice

Definition: Choice between a short document number, a long document number or a proprietary document number.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <*ShrtNb*>	[1..1]	Text		451
Or	LongNumber <*LngNb*>	[1..1]	Text		451
Or}	ProprietaryNumber <*PrtryNb*>	[1..1]	±		452

Constraints

- **ShortLongNumberRule**

  ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

7.1.16.52.1 ShortNumber <ShrtNb>

Presence: [1..1]

Definition: Message type number of the document referenced.

Datatype: "Exact3NumericText" on page 636

7.1.16.52.2 LongNumber <LngNb>

Presence: [1..1]

Definition: MX Message identifier of the referenced document.

Datatype: "ISO20022MessageIdentificationText" on page 637

7.1.16.52.3 ProprietaryNumber <PrtryNb>

Presence: [1..1]

Definition: Proprietary document identification.

ProprietaryNumber <PrtryNb> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		395
	Issuer <*Issr*>	[1..1]	Text		396
	SchemeName <*SchmeNm*>	[0..1]	Text		396

7.1.16.53 CurrencyToBuyOrSell1Choice

Definition: Choice of counterparty type.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	CurrencyToBuy <*CcyToBuy*>	[1..1]	CodeSet		452
Or}	CurrencyToSell <*CcyToSell*>	[1..1]	CodeSet		452

7.1.16.53.1 CurrencyToBuy <CcyToBuy>

Presence: [1..1]

Definition: Account servicer is instructed to buy the indicated currency after the receipt of cash proceeds.

Datatype: "ActiveCurrencyCode" on page 582

7.1.16.53.2 CurrencyToSell <CcyToSell>

Presence: [1..1]

Definition: Account servicer is instructed to sell the indicated currency in order to obtain the necessary currency to fund the transaction.

Datatype: "ActiveCurrencyCode" on page 582

7.1.16.54 CollateralType1Choice

Definition: Choice of format for the collateral type.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		452
Or}	Proprietary <*Prtry*>	[1..1]	±		453

7.1.16.54.1 Code <Cd>

Presence: [1..1]

Definition: Type of collateral expressed as an ISO 20022 code.

Datatype: "CollateralType3Code" on page 590

CodeName	Name	Definition
CASH	Cash	Collateral type is cash.
SECU	Securities	Collateral type is securities.
PHYS	PhysicalEntities	Collateral type are physical entities, for example, airplanes for debt issued by the airline industry.
INSU	Insurance	Collateral type is an insurance contract.
STCF	StockCertificate	Collateral type is stock certificates.
BOND	Bond	Collateral type is bonds.
GBBK	BankGuarantee	Collateral type is a bank guarantee.
OTHR	Other	Other assets that could be used as col-lateral.

7.1.16.54.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of collateral expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for de-tails)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		395
	Issuer <*Issr*>	[1..1]	Text		396
	SchemeName <*SchmeNm*>	[0..1]	Text		396

7.1.16.55 ClosingDate1Choice

Definition: Choice between a date or a code.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	±		453
Or}	Code <*Cd*>	[1..1]			454
{Or	Code <*Cd*>	[1..1]	CodeSet		454
Or}	Proprietary <*Prtry*>	[1..1]	±		454

7.1.16.55.1 Date <Dt>

Presence: [1..1]

Definition: Closing date is defined as a choice between a date or a date and time format.

Date <Dt> contains one of the following elements (see "DateAndDateTimeChoice" on page 386 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		386
Or}	DateTime *<DtTm>*	[1..1]	DateTime		386

7.1.16.55.2 Code <Cd>

Presence: [1..1]

Definition: Closing date is defined using a code or data source scheme.

Code <Cd> contains one of the following **Date2Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		454
Or}	Proprietary *<Prtry>*	[1..1]	±		454

7.1.16.55.2.1 Code <Cd>

Presence: [1..1]

Definition: Date is defined using a code.

Datatype: "DateType2Code" on page 592

CodeName	Name	Definition
OPEN	Open	Open-dated, which indicates that the date has not been established.

7.1.16.55.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Date is determined using a data source scheme and a code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		395
	Issuer *<Issr>*	[1..1]	Text		396
	SchemeName *<SchmeNm>*	[0..1]	Text		396

7.1.16.56 ClassificationType30Choice

Definition: Choice of format for the classification.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <*ClssfctnFinInstrm*>	[1..1]	IdentifierSet		455
Or}	AlternateClassification <*AltrnClssfctn*>	[1..1]			455
	Identification <*Id*>	[1..1]	Text		455
	Issuer <*Issr*>	[1..1]	Text		455
	SchemeName <*SchmeNm*>	[0..1]	Text		455

7.1.16.56.1 ClassificationFinancialInstrument <ClssfctnFinInstrm>

Presence: [1..1]

Definition: ISO 10962 Classification of Financial Instrument (CFI)

Datatype: "CFIIdentifier" on page 633

7.1.16.56.2 AlternateClassification <AltrnClssfctn>

Presence: [1..1]

Definition: Proprietary classification of financial instrument.

AlternateClassification <AltrnClssfctn> contains the following **GenericIdentification36** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		455
	Issuer <*Issr*>	[1..1]	Text		455
	SchemeName <*SchmeNm*>	[0..1]	Text		455

7.1.16.56.2.1 Identification <Id>

Presence: [1..1]

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

Datatype: "Max35Text" on page 638

7.1.16.56.2.2 Issuer <Issr>

Presence: [1..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 638

7.1.16.56.2.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Short textual description of the scheme.

Datatype: "Max35Text" on page 638

7.1.16.57 ChargeTaxBasisType1Choice

Definition: Choice of format for the charge tax basis.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		456
Or}	Proprietary <*Prtry*>	[1..1]	±		456

7.1.16.57.1 Code <Cd>

Presence: [1..1]

Definition: Securities transaction type expressed as an ISO 20022 code.

Datatype: "ChargeTaxBasis1Code" on page 589

CodeName	Name	Definition
FLAT	FlatOrAbsolute	Charges/tax basis is flat or absolute for the trade being allocated.
PERU	PerUnit	Charge/tax basis is per unit of financial instrument.

7.1.16.57.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Securities transaction type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		395
	Issuer <*Issr*>	[1..1]	Text		396
	SchemeName <*SchmeNm*>	[0..1]	Text		396

7.1.16.58 CentralCounterPartyEligibility3Choice

Definition: Choice of format for the CCP eligibility information.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Indicator <*Ind*>	[1..1]	Indicator		456
Or}	Proprietary <*Prtry*>	[1..1]	±		457

7.1.16.58.1 Indicator <Ind>

Presence: [1..1]

Definition: Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

7.1.16.58.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Central counterparty eligibility information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		395
	Issuer <*Issr*>	[1..1]	Text		396
	SchemeName <*SchmeNm*>	[0..1]	Text		396

7.1.16.59 CashSettlementSystem3Choice

Definition: Choice of format for the cash settlement system.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		457
Or}	Proprietary <*Prtry*>	[1..1]	±		457

7.1.16.59.1 Code <Cd>

Presence: [1..1]

Definition: Cash settlement system expressed as an ISO 20022 code.

Datatype: "CashSettlementSystem2Code" on page 589

CodeName	Name	Definition
GROS	GrossSettlementSystem	Settle money through gross settlement system.
NETS	NetSettlementSystem	Settle money through net settlement system.

7.1.16.59.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Cash settlement system expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		395
	Issuer <*Issr*>	[1..1]	Text		396
	SchemeName <*SchmeNm*>	[0..1]	Text		396

7.1.16.60 BusinessProcessType1Choice

Definition: Choice between a code or a data source scheme to determine the business process type.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		458
Or}	Proprietary <*Prtry*>	[1..1]	±		458

7.1.16.60.1 Code <Cd>

Presence: [1..1]

Definition: Business process type is identified using a code.

Datatype: "BusinessProcessType1Code" on page 585

CodeName	Name	Definition
ISUP	TripartiteCentralMatching	Specifies the processing of a transaction in a central matching utility model.
NISP	NotCoveredByInvestmentInstructions	Specifies the processing of a transaction in a local matching model.
PRAC	PreAccepted	Transaction notice results from an agreement made out of a trading plat-form between two members (broker and intermediary) of an authorised entity.
RSAL	Reversal	Transaction notice reverses a previously sent and agreed transaction notice. If the reversal transaction notice is stated to serve as invoice: o Fees and taxes contained in the trans-action notice are considered as being in debit of the broker's account and in cred-it of the intermediary's account: it is a 'credit invoice'; o The broker will have to specify the original transaction notice reference; o The reversal transaction notice will have the same direction (buy, sell) as the original transaction notice.
PROP	OwnAccountTradeType	Specifies the processing of a transaction in a own account trade type model.
THRU	ThroughType	Specifies the processing of a transaction in a through type model.
IDEL	BillateralCentralMatching	Specifies the processing of a transaction in a billateral central matching model.
DPLX	DuplexType	Specifies the processing of a transaction in a duplex type model.

7.1.16.60.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of business process expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		395
	Issuer *<Issr>*	[1..1]	Text		396
	SchemeName *<SchmeNm>*	[0..1]	Text		396

7.1.16.61 BorrowingReason1Choice

Definition: Choice of format for the borrowing reason.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		459
Or}	Proprietary *<Prtry>*	[1..1]	±		459

7.1.16.61.1 Code <Cd>

Presence: [1..1]

Definition: Borrowing reason expressed as an ISO 20022 code.

Datatype: "BorrowingReason1Code" on page 585

CodeName	Name	Definition
SFCT	SelfConsumption	The borrowing reason is for Self consumption.
TTTP	TransferToThirdParty	The borrowing reason is for Transfer to thrid party.
MMPP	MarketMakingPurpose	The borrowing reason is for Market making purpose.

7.1.16.61.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Borrowing reason expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		395
	Issuer *<Issr>*	[1..1]	Text		396
	SchemeName *<SchmeNm>*	[0..1]	Text		396

7.1.16.62 BlockTrade3Choice

Definition: Choice of format for the block trade information.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		460
Or}	Proprietary <*Prtry*>	[1..1]	±		460

7.1.16.62.1 Code <Cd>

Presence: [1..1]

Definition: Block parent or child information expressed as an ISO 20022 code.

Datatype: "BlockTrade1Code" on page 585

CodeName	Name	Definition
BLPA	Parent	Transaction is a block trade parent.
BLCH	Child	Transaction is a block trade child.

7.1.16.62.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Block parent or child information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		395
	Issuer <*Issr*>	[1..1]	Text		396
	SchemeName <*SchmeNm*>	[0..1]	Text		396

7.1.16.63 BeneficialOwnership3Choice

Definition: Choice of format for the beneficial ownership.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Indicator <*Ind*>	[1..1]	Indicator		460
Or}	Proprietary <*Prtry*>	[1..1]	±		461

7.1.16.63.1 Indicator <Ind>

Presence: [1..1]

Definition: Specifies whether there is change of beneficial ownership.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

7.1.16.63.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Beneficial ownership information expressed a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		395
	Issuer <*Issr*>	[1..1]	Text		396
	SchemeName <*SchmeNm*>	[0..1]	Text		396

7.1.16.64 AutomaticBorrowing5Choice

Definition: Choice of format for the automatic borrowing information.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		461
Or}	Proprietary <*Prtry*>	[1..1]	±		461

7.1.16.64.1 Code <Cd>

Presence: [1..1]

Definition: Condition for automatic borrowing expressed as an ISO 20022 code.

Datatype: "AutoBorrowing1Code" on page 584

CodeName	Name	Definition
LAMI	LastResort	Only last resort borrowing should be considered to make settlement occur.
NBOR	NoAutomatic	No automatic borrowing should take place.
YBOR	Automatic	Automatic borrowing should take place.

7.1.16.64.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Condition for automatic borrowing expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		395
	Issuer <*Issr*>	[1..1]	Text		396
	SchemeName <*SchmeNm*>	[0..1]	Text		396

7.1.17 Party Identification

7.1.17.1 ConfirmationPartyDetails1

Definition: Parties used for acting parties that apply either to the whole message or to individual sides.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		462
	AlternateIdentification <*AltrnId*>	[0..1]			463
	IdentificationType <*IdTp*>	[1..1]			463
{Or	Code <*Cd*>	[1..1]	CodeSet		464
Or}	Proprietary <*Prtry*>	[1..1]	±		464
	Country <*Ctry*>	[1..1]	CodeSet		464
	AlternateIdentification <*AltrnId*>	[1..1]	Text		464
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		465
	AdditionalInformation <*AddtlInf*>	[0..1]			465
	DeclarationDetails <*DclrtnDtls*>	[0..1]	Text		465
	PartyContactDetails <*PtyCtctDtls*>	[0..1]	Text		465

7.1.17.1.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

Identification <Id> contains one of the following elements (see "PartyIdentification32Choice" on page 490 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	BIC *<BIC>*	[1..1]	IdentifierSet		491
Or	ProprietaryIdentification *<PrtryId>*	[1..1]	±		491
Or}	NameAndAddress *<NmAndAdr>*	[1..1]			491
	Name *<Nm>*	[1..1]	Text		492
	Address *<Adr>*	[0..1]			492
	AddressType *<AdrTp>*	[0..1]	CodeSet		492
	AddressLine *<AdrLine>*	[0..5]	Text		493
	StreetName *<StrtNm>*	[0..1]	Text		493
	BuildingNumber *<BldgNb>*	[0..1]	Text		493
	PostCode *<PstCd>*	[0..1]	Text		493
	TownName *<TwnNm>*	[0..1]	Text		493
	CountrySubDivision *<CtrySubDvsn>*	[0..1]	Text		493
	Country *<Ctry>*	[1..1]	CodeSet		494

7.1.17.1.2 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following **AlternatePartyIdentification5** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	IdentificationType *<IdTp>*	[1..1]			463
{Or	Code *<Cd>*	[1..1]	CodeSet		464
Or}	Proprietary *<Prtry>*	[1..1]	±		464
	Country *<Ctry>*	[1..1]	CodeSet		464
	AlternateIdentification *<AltrnId>*	[1..1]	Text		464

7.1.17.1.2.1 IdentificationType <IdTp>

Presence: [1..1]

Definition: Specifies the type of alternate identification of the party identified.

IdentificationType <IdTp> contains one of the following **IdentificationType40Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		464
Or}	Proprietary <*Prtry*>	[1..1]	±		464

7.1.17.1.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Type of identification is defined using a code.

Datatype: "TypeOfIdentification2Code" on page 626

CodeName	Name	Definition
ARNU	AlienRegistrationNumber	Number assigned by a government agency to identify foreign nationals.
CHTY	TaxExemptIdentificationNumber	Number assigned to a tax exempt entity.
CORP	CorporateIdentification	Number assigned to a corporate entity.
FIIN	ForeignInvestmentIdentityNumber	Number assigned to a foreign investor (other than the alien number).
TXID	TaxIdentificationNumber	Number assigned by a tax authority to an entity.

7.1.17.1.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of identification is defined using a data source scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification29" on page 396 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		396
	Issuer <*Issr*>	[1..1]	Text		397
	SchemeName <*SchmeNm*>	[0..1]	Text		397

7.1.17.1.2.2 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government, occupying a particular territory.

Datatype: "CountryCode" on page 591

7.1.17.1.2.3 AlternateIdentification <AltrnId>

Presence: [1..1]

Definition: Alternate identification for a party.

Datatype: "Max35Text" on page 638

7.1.17.1.3 ProcessingIdentification <PrcgId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction for the party identified.

Datatype: "Max35Text" on page 638

7.1.17.1.4 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information to a party identification.

AdditionalInformation <AddtlInf> contains the following **PartyTextInformation5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <*DclrtnDtls*>	[0..1]	Text		465
	PartyContactDetails <*PtyCtctDtls*>	[0..1]	Text		465

7.1.17.1.4.1 DeclarationDetails <DclrtnDtls>

Presence: [0..1]

Definition: Provides declaration details narrative relative to the party.

Datatype: "Max350Text" on page 638

7.1.17.1.4.2 PartyContactDetails <PtyCtctDtls>

Presence: [0..1]

Definition: Provides additional information regarding the party, eg, the contact unit or person responsible for the transaction identified in the message.

Datatype: "Max140Text" on page 637

7.1.17.2 PartyTextInformation2

Definition: Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <*DclrtnDtls*>	[0..1]	Text		465
	PartyContactDetails <*PtyCtctDtls*>	[0..1]	Text		466

Constraints

- **AdditionalDetailsRule**

  Unless bilaterally agreed between the Sender and Receiver, if DeclarationlDetails and/or PartyContactDetails are present, then they must not contain information that can be provided in a structured field.

7.1.17.2.1 DeclarationDetails <DclrtnDtls>

Presence: [0..1]

Definition: Provides declaration details narrative relative to the party.

Datatype: "Max350Text" on page 638

7.1.17.2.2 PartyContactDetails <PtyCtctDtls>

Presence: [0..1]

Definition: Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.

Datatype: "Max140Text" on page 637

7.1.17.3 PartyTextInformation1

Definition: Provides additional information regarding the party, eg, the contact unit or person responsible for the transaction identified in the message.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <*DclrtnDtls*>	[0..1]	Text		466
	PartyContactDetails <*PtyCtctDtls*>	[0..1]	Text		466
	RegistrationDetails <*RegnDtls*>	[0..1]	Text		466

Constraints

- **AdditonalDetailsGuideline**

  Unless bilaterally agreed between the Sender and Receiver, DeclarationlDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

7.1.17.3.1 DeclarationDetails <DclrtnDtls>

Presence: [0..1]

Definition: Provides declaration details narrative relative to the party.

Datatype: "Max350Text" on page 638

7.1.17.3.2 PartyContactDetails <PtyCtctDtls>

Presence: [0..1]

Definition: Provides additional information regarding the party, eg, the contact unit or person responsible for the transaction identified in the message.

Datatype: "Max140Text" on page 637

7.1.17.3.3 RegistrationDetails <RegnDtls>

Presence: [0..1]

Definition: Provides information required for the registration.

Datatype: "Max350Text" on page 638

7.1.17.4 PartyIdentificationAndAccount87

Definition: Entity involved in an activity.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]			467
{Or	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet		467
Or	ProprietaryIdentification <*PrtryId*>	[1..1]	±		467
Or}	NameAndAddress <*NmAndAdr*>	[1..1]	±		468
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		468
	AdditionalInformation <*AddtlInf*>	[0..1]	±		468
	AlternateIdentification <*AltrnId*>	[0..1]			468
	TypeOfIdentification <*TpOfId*>	[1..1]			469
{Or	Code <*Cd*>	[1..1]	CodeSet		469
Or}	Proprietary <*Prtry*>	[1..1]	±		469
	Country <*Ctry*>	[1..1]	CodeSet		470
	AlternateIdentification <*AltrnId*>	[1..1]	Text		470

7.1.17.4.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

Identification <Id> contains one of the following **PartyIdentification70Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet		467
Or	ProprietaryIdentification <*PrtryId*>	[1..1]	±		467
Or}	NameAndAddress <*NmAndAdr*>	[1..1]	±		468

7.1.17.4.1.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Datatype: "AnyBICIdentifier" on page 632

7.1.17.4.1.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

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

ProprietaryIdentification <PrtryId> contains the following elements (see "GenericIdentification1" on page 393 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		394
	SchemeName *<SchmeNm>*	[0..1]	Text		394
	Issuer *<Issr>*	[0..1]	Text		394

7.1.17.4.1.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name and address of a party.

NameAndAddress <NmAndAdr> contains the following elements (see "NameAndAddress5" on page 520 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Name *<Nm>*	[1..1]	Text		521
	Address *<Adr>*	[0..1]	±		521

7.1.17.4.2 ProcessingIdentification <PrcgId>

Presence: [0..1]

Definition: Reference meaningful to the party identified.

Datatype: "Max35Text" on page 638

7.1.17.4.3 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information regarding the party,

AdditionalInformation <AddtlInf> contains the following elements (see "PartyTextInformation1" on page 466 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	DeclarationDetails *<DclrtnDtls>*	[0..1]	Text		466
	PartyContactDetails *<PtyCtctDtls>*	[0..1]	Text		466
	RegistrationDetails *<RegnDtls>*	[0..1]	Text		466

7.1.17.4.4 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Entity involved in an activity.

AlternateIdentification <AltrnId> contains the following **AlternatePartyIdentification6** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TypeOfIdentification <*TpOfId*>	[1..1]			469
{Or	Code <*Cd*>	[1..1]	CodeSet		469
Or}	Proprietary <*Prtry*>	[1..1]	±		469
	Country <*Ctry*>	[1..1]	CodeSet		470
	AlternateIdentification <*AltrnId*>	[1..1]	Text		470

7.1.17.4.4.1 TypeOfIdentification <TpOfId>

Presence: [1..1]

Definition: Specifies the type of alternate identification which can be used to give an alternate identification of the party identified.

TypeOfIdentification <TpOfId> contains one of the following **IdentificationType41Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		469
Or}	Proprietary <*Prtry*>	[1..1]	±		469

7.1.17.4.4.1.1 Code <Cd>

Presence: [1..1]

Definition: Type of identification is defined using a code.

Datatype: "TypeOfIdentification1Code" on page 625

CodeName	Name	Definition
ARNU	AlienRegistrationNumber	Number assigned by a government agency to identify foreign nationals.
CCPT	PassportNumber	Number assigned by a passport authority.
CHTY	TaxExemptIdentificationNumber	Number assigned to a tax exempt entity.
CORP	CorporateIdentification	Number assigned to a corporate entity.
DRLC	DriverLicenseNumber	Number assigned to a driver's license.
FIIN	ForeignInvestmentIdentityNumber	Number assigned to a foreign investor (other than the alien number).
TXID	TaxIdentificationNumber	Number assigned by a tax authority to an entity.

7.1.17.4.4.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of identification is defined using a data source scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		395
	Issuer *<Issr>*	[1..1]	Text		396
	SchemeName *<SchmeNm>*	[0..1]	Text		396

7.1.17.4.4.2 Country <Ctry>

Presence: [1..1]

Definition: Country in which a person resides (the place of a person's home). In the case of a company, it is the country from which the affairs of that company are directed.

Datatype: "CountryCode" on page 591

7.1.17.4.4.3 AlternateIdentification <AltrnId>

Presence: [1..1]

Definition: Alternate identification for a party.

Datatype: "Max35Text" on page 638

7.1.17.5 PartyIdentificationAndAccount83

Definition: Entity involved in an activity.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]			471
{Or	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet		471
Or	ProprietaryIdentification *<PrtryId>*	[1..1]	±		471
Or}	NameAndAddress *<NmAndAdr>*	[1..1]	±		471
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	Text		471
	CashAccount *<CshAcct>*	[0..1]	±		472
	ProcessingIdentification *<PrcgId>*	[0..1]	Text		472
	AdditionalInformation *<AddtlInf>*	[0..1]	±		472
	AlternateIdentification *<AltrnId>*	[0..1]			472
	TypeOfIdentification *<TpOfId>*	[1..1]			473
{Or	Code *<Cd>*	[1..1]	CodeSet		473
Or}	Proprietary *<Prtry>*	[1..1]	±		473
	Country *<Ctry>*	[1..1]	CodeSet		474
	AlternateIdentification *<AltrnId>*	[1..1]	Text		474

7.1.17.5.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

Identification <Id> contains one of the following **PartyIdentification70Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet		471
Or	ProprietaryIdentification <*PrtryId*>	[1..1]	±		471
Or}	NameAndAddress <*NmAndAdr*>	[1..1]	±		471

7.1.17.5.1.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Datatype: "AnyBICIdentifier" on page 632

7.1.17.5.1.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

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

ProprietaryIdentification <PrtryId> contains the following elements (see "GenericIdentification1" on page 393 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		394
	SchemeName <*SchmeNm*>	[0..1]	Text		394
	Issuer <*Issr*>	[0..1]	Text		394

7.1.17.5.1.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name and address of a party.

NameAndAddress <NmAndAdr> contains the following elements (see "NameAndAddress5" on page 520 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Name <*Nm*>	[1..1]	Text		521
	Address <*Adr*>	[0..1]	±		521

7.1.17.5.2 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

Datatype: "Max35Text" on page 638

7.1.17.5.3 CashAccount <CshAcct>

Presence: [0..1]

Definition: Account in which cash is maintained.

CashAccount <CshAcct> contains one of the following elements (see "CashAccountIdentification2Choice" on page 369 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	IBAN <*IBAN*>	[1..1]	IdentifierSet		369
Or}	Proprietary <*Prtry*>	[1..1]	Text		370

7.1.17.5.4 ProcessingIdentification <PrcgId>

Presence: [0..1]

Definition: Reference meaningful to the party identified.

Datatype: "Max35Text" on page 638

7.1.17.5.5 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information regarding the party,

AdditionalInformation <AddtlInf> contains the following elements (see "PartyTextInformation1" on page 466 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <*DclrtnDtls*>	[0..1]	Text		466
	PartyContactDetails <*PtyCtctDtls*>	[0..1]	Text		466
	RegistrationDetails <*RegnDtls*>	[0..1]	Text		466

7.1.17.5.6 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Entity involved in an activity.

AlternateIdentification <AltrnId> contains the following **AlternatePartyIdentification6** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TypeOfIdentification <*TpOfId*>	[1..1]			473
{Or	Code <*Cd*>	[1..1]	CodeSet		473
Or}	Proprietary <*Prtry*>	[1..1]	±		473
	Country <*Ctry*>	[1..1]	CodeSet		474
	AlternateIdentification <*AltrnId*>	[1..1]	Text		474

7.1.17.5.6.1 TypeOfIdentification <TpOfId>

Presence: [1..1]

Definition: Specifies the type of alternate identification which can be used to give an alternate identification of the party identified.

TypeOfIdentification <TpOfId> contains one of the following **IdentificationType41Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		473
Or}	Proprietary <*Prtry*>	[1..1]	±		473

7.1.17.5.6.1.1 Code <Cd>

Presence: [1..1]

Definition: Type of identification is defined using a code.

Datatype: "TypeOfIdentification1Code" on page 625

CodeName	Name	Definition
ARNU	AlienRegistrationNumber	Number assigned by a government agency to identify foreign nationals.
CCPT	PassportNumber	Number assigned by a passport authority.
CHTY	TaxExemptIdentificationNumber	Number assigned to a tax exempt entity.
CORP	CorporateIdentification	Number assigned to a corporate entity.
DRLC	DriverLicenseNumber	Number assigned to a driver's license.
FIIN	ForeignInvestmentIdentityNumber	Number assigned to a foreign investor (other than the alien number).
TXID	TaxIdentificationNumber	Number assigned by a tax authority to an entity.

7.1.17.5.6.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of identification is defined using a data source scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		395
	Issuer *<Issr>*	[1..1]	Text		396
	SchemeName *<SchmeNm>*	[0..1]	Text		396

7.1.17.5.6.2 Country <Ctry>

Presence: [1..1]

Definition: Country in which a person resides (the place of a person's home). In the case of a company, it is the country from which the affairs of that company are directed.

Datatype: "CountryCode" on page 591

7.1.17.5.6.3 AlternateIdentification <AltrnId>

Presence: [1..1]

Definition: Alternate identification for a party.

Datatype: "Max35Text" on page 638

7.1.17.6 PartyIdentificationAndAccount80

Definition: Party and account details.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		474
	AlternateIdentification *<AltrnId>*	[0..1]			475
	IdentificationType *<IdTp>*	[1..1]			475
{Or	Code *<Cd>*	[1..1]	CodeSet		476
Or}	Proprietary *<Prtry>*	[1..1]	±		476
	Country *<Ctry>*	[1..1]	CodeSet		476
	AlternateIdentification *<AltrnId>*	[1..1]	Text		476
	CashAccount *<CshAcct>*	[0..1]	±		477
	ChargesAccount *<ChrgsAcct>*	[0..1]	±		477
	CommissionAccount *<ComssnAcct>*	[0..1]	±		477
	TaxAccount *<TaxAcct>*	[0..1]	±		477
	AdditionalInformation *<AddtlInf>*	[0..1]	±		478

7.1.17.6.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see "PartyIdentification32Choice" on page 490 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	BIC *<BIC>*	[1..1]	IdentifierSet		491
Or	ProprietaryIdentification *<PrtryId>*	[1..1]	±		491
Or}	NameAndAddress *<NmAndAdr>*	[1..1]			491
	Name *<Nm>*	[1..1]	Text		492
	Address *<Adr>*	[0..1]			492
	AddressType *<AdrTp>*	[0..1]	CodeSet		492
	AddressLine *<AdrLine>*	[0..5]	Text		493
	StreetName *<StrtNm>*	[0..1]	Text		493
	BuildingNumber *<BldgNb>*	[0..1]	Text		493
	PostCode *<PstCd>*	[0..1]	Text		493
	TownName *<TwnNm>*	[0..1]	Text		493
	CountrySubDivision *<CtrySubDvsn>*	[0..1]	Text		493
	Country *<Ctry>*	[1..1]	CodeSet		494

7.1.17.6.2 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following **AlternatePartyIdentification5** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	IdentificationType *<IdTp>*	[1..1]			475
{Or	Code *<Cd>*	[1..1]	CodeSet		476
Or}	Proprietary *<Prtry>*	[1..1]	±		476
	Country *<Ctry>*	[1..1]	CodeSet		476
	AlternateIdentification *<AltrnId>*	[1..1]	Text		476

7.1.17.6.2.1 IdentificationType <IdTp>

Presence: [1..1]

Definition: Specifies the type of alternate identification of the party identified.

IdentificationType <IdTp> contains one of the following **IdentificationType40Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		476
Or}	Proprietary <*Prtry*>	[1..1]	±		476

7.1.17.6.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Type of identification is defined using a code.

Datatype: "TypeOfIdentification2Code" on page 626

CodeName	Name	Definition
ARNU	AlienRegistrationNumber	Number assigned by a government agency to identify foreign nationals.
CHTY	TaxExemptIdentificationNumber	Number assigned to a tax exempt entity.
CORP	CorporateIdentification	Number assigned to a corporate entity.
FIIN	ForeignInvestmentIdentityNumber	Number assigned to a foreign investor (other than the alien number).
TXID	TaxIdentificationNumber	Number assigned by a tax authority to an entity.

7.1.17.6.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of identification is defined using a data source scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification29" on page 396 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		396
	Issuer <*Issr*>	[1..1]	Text		397
	SchemeName <*SchmeNm*>	[0..1]	Text		397

7.1.17.6.2.2 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government, occupying a particular territory.

Datatype: "CountryCode" on page 591

7.1.17.6.2.3 AlternateIdentification <AltrnId>

Presence: [1..1]

Definition: Alternate identification for a party.

Datatype: "Max35Text" on page 638

7.1.17.6.3 CashAccount <CshAcct>

Presence: [0..1]

Definition: Account to or from which a cash entry is made.

CashAccount <CshAcct> contains one of the following elements (see "CashAccountIdentification5Choice" on page 369 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	IBAN <*IBAN*>	[1..1]	IdentifierSet		369
Or}	Proprietary <*Prtry*>	[1..1]	Text		369

7.1.17.6.4 ChargesAccount <ChrgsAcct>

Presence: [0..1]

Definition: Account to be used for charges/fees if different from the account for payment.

ChargesAccount <ChrgsAcct> contains one of the following elements (see "CashAccountIdentification5Choice" on page 369 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	IBAN <*IBAN*>	[1..1]	IdentifierSet		369
Or}	Proprietary <*Prtry*>	[1..1]	Text		369

7.1.17.6.5 CommissionAccount <ComssnAcct>

Presence: [0..1]

Definition: Account to be used for commission if different from the account for payment.

CommissionAccount <ComssnAcct> contains one of the following elements (see "CashAccountIdentification5Choice" on page 369 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	IBAN <*IBAN*>	[1..1]	IdentifierSet		369
Or}	Proprietary <*Prtry*>	[1..1]	Text		369

7.1.17.6.6 TaxAccount <TaxAcct>

Presence: [0..1]

Definition: Account to be used for taxes if different from the account for payment.

TaxAccount <TaxAcct> contains one of the following elements (see "CashAccountIdentification5Choice" on page 369 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	IBAN <*IBAN*>	[1..1]	IdentifierSet		369
Or}	Proprietary <*Prtry*>	[1..1]	Text		369

7.1.17.6.7 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information to a party identification.

AdditionalInformation <AddtlInf> contains the following elements (see "PartyTextInformation2" on page 465 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <*DclrtnDtls*>	[0..1]	Text		465
	PartyContactDetails <*PtyCtctDtls*>	[0..1]	Text		466

7.1.17.7 PartyIdentificationAndAccount79

Definition: Entity involved in an activity.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	±		478
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	Text		479
	CashAccount <*CshAcct*>	[0..1]	±		479
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		479
	CountryOfResidence <*CtryOfRes*>	[0..1]	CodeSet		480
	AdditionalInformation <*AddtlInf*>	[0..1]	±		480
	AlternateIdentification <*AltrnId*>	[0..1]			480
	IdentificationType <*IdTp*>	[1..1]			480
{Or	Code <*Cd*>	[1..1]	CodeSet		481
Or}	Proprietary <*Prtry*>	[1..1]	±		481
	Country <*Ctry*>	[1..1]	CodeSet		481
	AlternateIdentification <*AltrnId*>	[1..1]	Text		481

Constraints

- **IdentificationUsageRule**

  The presence of Identification and/or CountryOfResidence is mandatory.

7.1.17.7.1 Identification <Id>

Presence: [0..1]

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

Identification <Id> contains one of the following elements (see "PartyIdentification32Choice" on page 490 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	BIC <*BIC*>	[1..1]	IdentifierSet		491
Or	ProprietaryIdentification <*PrtryId*>	[1..1]	±		491
Or}	NameAndAddress <*NmAndAdr*>	[1..1]			491
	Name <*Nm*>	[1..1]	Text		492
	Address <*Adr*>	[0..1]			492
	AddressType <*AdrTp*>	[0..1]	CodeSet		492
	AddressLine <*AdrLine*>	[0..5]	Text		493
	StreetName <*StrtNm*>	[0..1]	Text		493
	BuildingNumber <*BldgNb*>	[0..1]	Text		493
	PostCode <*PstCd*>	[0..1]	Text		493
	TownName <*TwnNm*>	[0..1]	Text		493
	CountrySubDivision <*CtrySubDvsn*>	[0..1]	Text		493
	Country <*Ctry*>	[1..1]	CodeSet		494

7.1.17.7.2 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

Datatype: "Max35Text" on page 638

7.1.17.7.3 CashAccount <CshAcct>

Presence: [0..1]

Definition: Account to or from which a cash entry is made.

CashAccount <CshAcct> contains one of the following elements (see "CashAccountIdentification2Choice" on page 369 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	IBAN <*IBAN*>	[1..1]	IdentifierSet		369
Or}	Proprietary <*Prtry*>	[1..1]	Text		370

7.1.17.7.4 ProcessingIdentification <PrcgId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction for the party identified.

Datatype: "Max35Text" on page 638

7.1.17.7.5 CountryOfResidence <CtryOfRes>

Presence: [0..1]

Definition: Country in which a person resides (the place of a person's home). In the case of a company, it is the country from which the affairs of that company are directed.

Datatype: "CountryCode" on page 591

7.1.17.7.6 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information regarding the party,

AdditionalInformation <AddtlInf> contains the following elements (see "PartyTextInformation1" on page 466 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <*DclrtnDtls*>	[0..1]	Text		466
	PartyContactDetails <*PtyCtctDtls*>	[0..1]	Text		466
	RegistrationDetails <*RegnDtls*>	[0..1]	Text		466

7.1.17.7.7 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following **AlternatePartyIdentification5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IdentificationType <*IdTp*>	[1..1]			480
{Or	Code <*Cd*>	[1..1]	CodeSet		481
Or}	Proprietary <*Prtry*>	[1..1]	±		481
	Country <*Ctry*>	[1..1]	CodeSet		481
	AlternateIdentification <*AltrnId*>	[1..1]	Text		481

7.1.17.7.7.1 IdentificationType <IdTp>

Presence: [1..1]

Definition: Specifies the type of alternate identification of the party identified.

IdentificationType <IdTp> contains one of the following **IdentificationType40Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		481
Or}	Proprietary <*Prtry*>	[1..1]	±		481

7.1.17.7.7.1.1 Code <Cd>

Presence: [1..1]

Definition: Type of identification is defined using a code.

Datatype: "TypeOfIdentification2Code" on page 626

CodeName	Name	Definition
ARNU	AlienRegistrationNumber	Number assigned by a government agency to identify foreign nationals.
CHTY	TaxExemptIdentificationNumber	Number assigned to a tax exempt entity.
CORP	CorporateIdentification	Number assigned to a corporate entity.
FIIN	ForeignInvestmentIdentityNumber	Number assigned to a foreign investor (other than the alien number).
TXID	TaxIdentificationNumber	Number assigned by a tax authority to an entity.

7.1.17.7.7.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of identification is defined using a data source scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification29" on page 396 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		396
	Issuer *<Issr>*	[1..1]	Text		397
	SchemeName *<SchmeNm>*	[0..1]	Text		397

7.1.17.7.7.2 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government, occupying a particular territory.

Datatype: "CountryCode" on page 591

7.1.17.7.7.3 AlternateIdentification <AltrnId>

Presence: [1..1]

Definition: Alternate identification for a party.

Datatype: "Max35Text" on page 638

7.1.17.8 PartyIdentificationAndAccount78

Definition: Party and account details.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		482
	AlternateIdentification <*AltrnId*>	[0..1]			483
	IdentificationType <*IdTp*>	[1..1]			483
{Or	Code <*Cd*>	[1..1]	CodeSet		484
Or}	Proprietary <*Prtry*>	[1..1]	±		484
	Country <*Ctry*>	[1..1]	CodeSet		484
	AlternateIdentification <*AltrnId*>	[1..1]	Text		484
	Side <*Sd*>	[0..1]	CodeSet		485
	ClearingAccount <*ClrAcct*>	[0..1]			485
	Identification <*Id*>	[1..1]	Text		485
	Type <*Tp*>	[1..1]	CodeSet		485
	Name <*Nm*>	[0..1]	Text		486
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		486
	AdditionalInformation <*AddtlInf*>	[0..1]	±		486

7.1.17.8.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see "PartyIdentification32Choice" on page 490 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	BIC *<BIC>*	[1..1]	IdentifierSet		491
Or	ProprietaryIdentification *<PrtryId>*	[1..1]	±		491
Or}	NameAndAddress *<NmAndAdr>*	[1..1]			491
	Name *<Nm>*	[1..1]	Text		492
	Address *<Adr>*	[0..1]			492
	AddressType *<AdrTp>*	[0..1]	CodeSet		492
	AddressLine *<AdrLine>*	[0..5]	Text		493
	StreetName *<StrtNm>*	[0..1]	Text		493
	BuildingNumber *<BldgNb>*	[0..1]	Text		493
	PostCode *<PstCd>*	[0..1]	Text		493
	TownName *<TwnNm>*	[0..1]	Text		493
	CountrySubDivision *<CtrySubDvsn>*	[0..1]	Text		493
	Country *<Ctry>*	[1..1]	CodeSet		494

7.1.17.8.2 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following **AlternatePartyIdentification5** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	IdentificationType *<IdTp>*	[1..1]			483
{Or	Code *<Cd>*	[1..1]	CodeSet		484
Or}	Proprietary *<Prtry>*	[1..1]	±		484
	Country *<Ctry>*	[1..1]	CodeSet		484
	AlternateIdentification *<AltrnId>*	[1..1]	Text		484

7.1.17.8.2.1 IdentificationType <IdTp>

Presence: [1..1]

Definition: Specifies the type of alternate identification of the party identified.

IdentificationType <IdTp> contains one of the following **IdentificationType40Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		484
Or}	Proprietary *<Prtry>*	[1..1]	±		484

7.1.17.8.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Type of identification is defined using a code.

Datatype: "TypeOfIdentification2Code" on page 626

CodeName	Name	Definition
ARNU	AlienRegistrationNumber	Number assigned by a government agency to identify foreign nationals.
CHTY	TaxExemptIdentificationNumber	Number assigned to a tax exempt entity.
CORP	CorporateIdentification	Number assigned to a corporate entity.
FIIN	ForeignInvestmentIdentityNumber	Number assigned to a foreign investor (other than the alien number).
TXID	TaxIdentificationNumber	Number assigned by a tax authority to an entity.

7.1.17.8.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of identification is defined using a data source scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification29" on page 396 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		396
	Issuer *<Issr>*	[1..1]	Text		397
	SchemeName *<SchmeNm>*	[0..1]	Text		397

7.1.17.8.2.2 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government, occupying a particular territory.

Datatype: "CountryCode" on page 591

7.1.17.8.2.3 AlternateIdentification <AltrnId>

Presence: [1..1]

Definition: Alternate identification for a party.

Datatype: "Max35Text" on page 638

7.1.17.8.3 Side <Sd>

Presence: [0..1]

Definition: Coded list to specify the side of the order.

Datatype: "ClearingSide1Code" on page 589

CodeName	Name	Definition
BUYI	Buy	Clearing member is on the buying side.
SELL	Sell	Clearing member is on the selling side.
LEND	Lend	Clearing member is on the lending side.
BORW	Borrow	Clearing member is on the borrowing side.

7.1.17.8.4 ClearingAccount <ClrAcct>

Presence: [0..1]

Definition: Identifies the clearing member account at the CCP through which the trade must be cleared (sometimes called position account).

ClearingAccount <ClrAcct> contains the following **SecuritiesAccount20** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		485
	Type *<Tp>*	[1..1]	CodeSet		485
	Name *<Nm>*	[0..1]	Text		486

7.1.17.8.4.1 Identification <Id>

Presence: [1..1]

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

Datatype: "Max35Text" on page 638

7.1.17.8.4.2 Type <Tp>

Presence: [1..1]

Definition: Choice between a code and a data source scheme to identify the type of account.

Datatype: "ClearingAccountType1Code" on page 589

CodeName	Name	Definition
HOUS	House	Specifies that the account is used to register trades executed for either the clearing member or its subsidiaries.
CLIE	Client	Specifies that the account is used to register trades executed for the clearing member's customers.

CodeName	Name	Definition
LIPR	LiquidityProvider	Specifies that the account is used to register trades executed for liquidity providers (also known as market maker) activities.

7.1.17.8.4.3 Name <Nm>

Presence: [0..1]

Definition: .

Datatype: "Max70Text" on page 639

7.1.17.8.5 ProcessingIdentification <PrcgId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction for the party identified.

Datatype: "Max35Text" on page 638

7.1.17.8.6 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information regarding the party,

AdditionalInformation <AddtlInf> contains the following elements (see "PartyTextInformation1" on page 466 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <*DclrtnDtls*>	[0..1]	Text		466
	PartyContactDetails <*PtyCtctDtls*>	[0..1]	Text		466
	RegistrationDetails <*RegnDtls*>	[0..1]	Text		466

7.1.17.9 PartyIdentificationAndAccount77

Definition: Party and account details.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		487
	AlternateIdentification <*AltrnId*>	[0..1]			487
	IdentificationType <*IdTp*>	[1..1]			488
{Or	Code <*Cd*>	[1..1]	CodeSet		488
Or}	Proprietary <*Prtry*>	[1..1]	±		488
	Country <*Ctry*>	[1..1]	CodeSet		489
	AlternateIdentification <*AltrnId*>	[1..1]	Text		489
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	Text		489
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		489
	AdditionalInformation <*AddtlInf*>	[0..1]	±		489

7.1.17.9.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see "PartyIdentification32Choice" on page 490 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	BIC <*BIC*>	[1..1]	IdentifierSet		491
Or	ProprietaryIdentification <*PrtryId*>	[1..1]	±		491
Or}	NameAndAddress <*NmAndAdr*>	[1..1]			491
	Name <*Nm*>	[1..1]	Text		492
	Address <*Adr*>	[0..1]			492
	AddressType <*AdrTp*>	[0..1]	CodeSet		492
	AddressLine <*AdrLine*>	[0..5]	Text		493
	StreetName <*StrtNm*>	[0..1]	Text		493
	BuildingNumber <*BldgNb*>	[0..1]	Text		493
	PostCode <*PstCd*>	[0..1]	Text		493
	TownName <*TwnNm*>	[0..1]	Text		493
	CountrySubDivision <*CtrySubDvsn*>	[0..1]	Text		493
	Country <*Ctry*>	[1..1]	CodeSet		494

7.1.17.9.2 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following **AlternatePartyIdentification5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IdentificationType <*IdTp*>	[1..1]			488
{Or	Code <*Cd*>	[1..1]	CodeSet		488
Or}	Proprietary <*Prtry*>	[1..1]	±		488
	Country <*Ctry*>	[1..1]	CodeSet		489
	AlternateIdentification <*AltrnId*>	[1..1]	Text		489

7.1.17.9.2.1 IdentificationType <IdTp>

Presence: [1..1]

Definition: Specifies the type of alternate identification of the party identified.

IdentificationType <IdTp> contains one of the following **IdentificationType40Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		488
Or}	Proprietary <*Prtry*>	[1..1]	±		488

7.1.17.9.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Type of identification is defined using a code.

Datatype: "TypeOfIdentification2Code" on page 626

CodeName	Name	Definition
ARNU	AlienRegistrationNumber	Number assigned by a government agency to identify foreign nationals.
CHTY	TaxExemptIdentificationNumber	Number assigned to a tax exempt entity.
CORP	CorporateIdentification	Number assigned to a corporate entity.
FIIN	ForeignInvestmentIdentityNumber	Number assigned to a foreign investor (other than the alien number).
TXID	TaxIdentificationNumber	Number assigned by a tax authority to an entity.

7.1.17.9.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of identification is defined using a data source scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification29" on page 396 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		396
	Issuer <*Issr*>	[1..1]	Text		397
	SchemeName <*SchmeNm*>	[0..1]	Text		397

7.1.17.9.2.2 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government, occupying a particular territory.

Datatype: "CountryCode" on page 591

7.1.17.9.2.3 AlternateIdentification <AltrnId>

Presence: [1..1]

Definition: Alternate identification for a party.

Datatype: "Max35Text" on page 638

7.1.17.9.3 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

Datatype: "Max35Text" on page 638

7.1.17.9.4 ProcessingIdentification <PrcgId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction for the party identified.

Datatype: "Max35Text" on page 638

7.1.17.9.5 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information regarding the party,

AdditionalInformation <AddtlInf> contains the following elements (see "PartyTextInformation1" on page 466 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <*DclrtnDtls*>	[0..1]	Text		466
	PartyContactDetails <*PtyCtctDtls*>	[0..1]	Text		466
	RegistrationDetails <*RegnDtls*>	[0..1]	Text		466

7.1.17.10 PartyIdentification35Choice

Definition: Choice of identification of a party. The party can be identified by giving a BIC or a proprietary code.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	BIC *<BIC>*	[1..1]	IdentifierSet		490
Or}	ProprietaryIdentification *<PrtryId>*	[1..1]	±		490

7.1.17.10.1 BIC <BIC>

Presence: [1..1]

Definition: Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

Datatype: "AnyBICIdentifier" on page 632

7.1.17.10.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

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

ProprietaryIdentification <PrtryId> contains the following elements (see "GenericIdentification29" on page 396 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		396
	Issuer *<Issr>*	[1..1]	Text		397
	SchemeName *<SchmeNm>*	[0..1]	Text		397

7.1.17.11 PartyIdentification32Choice

Definition: Choice of identification of a party.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	BIC <*BIC*>	[1..1]	IdentifierSet		491
Or	ProprietaryIdentification <*PrtryId*>	[1..1]	±		491
Or}	NameAndAddress <*NmAndAdr*>	[1..1]			491
	Name <*Nm*>	[1..1]	Text		492
	Address <*Adr*>	[0..1]			492
	AddressType <*AdrTp*>	[0..1]	CodeSet		492
	AddressLine <*AdrLine*>	[0..5]	Text		493
	StreetName <*StrtNm*>	[0..1]	Text		493
	BuildingNumber <*BldgNb*>	[0..1]	Text		493
	PostCode <*PstCd*>	[0..1]	Text		493
	TownName <*TwnNm*>	[0..1]	Text		493
	CountrySubDivision <*CtrySubDvsn*>	[0..1]	Text		493
	Country <*Ctry*>	[1..1]	CodeSet		494

7.1.17.11.1 BIC <BIC>

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 632

7.1.17.11.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

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

ProprietaryIdentification <PrtryId> contains the following elements (see "GenericIdentification29" on page 396 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		396
	Issuer <*Issr*>	[1..1]	Text		397
	SchemeName <*SchmeNm*>	[0..1]	Text		397

7.1.17.11.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Identification of a party with its name and address in free text.

NameAndAddress <NmAndAdr> contains the following **NameAndAddress13** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Name <*Nm*>	[1..1]	Text		492
	Address <*Adr*>	[0..1]			492
	AddressType <*AdrTp*>	[0..1]	CodeSet		492
	AddressLine <*AdrLine*>	[0..5]	Text		493
	StreetName <*StrtNm*>	[0..1]	Text		493
	BuildingNumber <*BldgNb*>	[0..1]	Text		493
	PostCode <*PstCd*>	[0..1]	Text		493
	TownName <*TwnNm*>	[0..1]	Text		493
	CountrySubDivision <*CtrySubDvsn*>	[0..1]	Text		493
	Country <*Ctry*>	[1..1]	CodeSet		494

7.1.17.11.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: "Max350Text" on page 638

7.1.17.11.3.2 Address <Adr>

Presence: [0..1]

Definition: Postal address of a party.

Address <Adr> contains the following **PostalAddress8** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AddressType <*AdrTp*>	[0..1]	CodeSet		492
	AddressLine <*AdrLine*>	[0..5]	Text		493
	StreetName <*StrtNm*>	[0..1]	Text		493
	BuildingNumber <*BldgNb*>	[0..1]	Text		493
	PostCode <*PstCd*>	[0..1]	Text		493
	TownName <*TwnNm*>	[0..1]	Text		493
	CountrySubDivision <*CtrySubDvsn*>	[0..1]	Text		493
	Country <*Ctry*>	[1..1]	CodeSet		494

7.1.17.11.3.2.1 AddressType <AdrTp>

Presence: [0..1]

Definition: Identifies the nature of the postal address.

Datatype: "AddressType2Code" on page 583

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

7.1.17.11.3.2.2 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 639

7.1.17.11.3.2.3 StreetName <StrtNm>

Presence: [0..1]

Definition: Name of a street or thoroughfare.

Datatype: "Max70Text" on page 639

7.1.17.11.3.2.4 BuildingNumber <BldgNb>

Presence: [0..1]

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

Datatype: "Max16Text" on page 637

7.1.17.11.3.2.5 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 637

7.1.17.11.3.2.6 TownName <TwnNm>

Presence: [0..1]

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

Datatype: "Max35Text" on page 638

7.1.17.11.3.2.7 CountrySubDivision <CtrySubDvsn>

Presence: [0..1]

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

Datatype: "Max35Text" on page 638

7.1.17.11.3.2.8 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government, occupying a particular territory.

Datatype: "CountryCode" on page 591

7.1.17.12 ConfirmationPartyDetails6

Definition: Parties used for acting parties that apply either to the whole message or to individual sides.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		494
	SafekeepingAccount <*SfkpgAcct*>	[0..1]			495
	Identification <*Id*>	[1..1]	Text		495
	Type <*Tp*>	[0..1]	±		495
	Name <*Nm*>	[0..1]	Text		496
	CashDetails <*CshDtls*>	[0..1]	±		496
	AlternateIdentification <*AltrnId*>	[0..1]			496
	IdentificationType <*IdTp*>	[1..1]			496
{Or	Code <*Cd*>	[1..1]	CodeSet		497
Or}	Proprietary <*Prtry*>	[1..1]	±		497
	Country <*Ctry*>	[1..1]	CodeSet		497
	AlternateIdentification <*AltrnId*>	[1..1]	Text		497
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		498
	AdditionalInformation <*AddtlInf*>	[0..1]			498
	DeclarationDetails <*DclrtnDtls*>	[0..1]	Text		498
	PartyContactDetails <*PtyCtctDtls*>	[0..1]	Text		498
	PartyCapacity <*PtyCpcty*>	[0..1]			498
{Or	Code <*Cd*>	[1..1]	CodeSet		498
Or}	Proprietary <*Prtry*>	[1..1]	±		499
	InvestorProtectionAssociationMembership <*InvstrPrtcnAssoctnMmbsh*>	[0..1]	Indicator		499

7.1.17.12.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

Identification <Id> contains one of the following elements (see "PartyIdentification32Choice" on page 490 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	BIC *<BIC>*	[1..1]	IdentifierSet		491
Or	ProprietaryIdentification *<PrtryId>*	[1..1]	±		491
Or}	NameAndAddress *<NmAndAdr>*	[1..1]			491
	Name *<Nm>*	[1..1]	Text		492
	Address *<Adr>*	[0..1]			492
	AddressType *<AdrTp>*	[0..1]	CodeSet		492
	AddressLine *<AdrLine>*	[0..5]	Text		493
	StreetName *<StrtNm>*	[0..1]	Text		493
	BuildingNumber *<BldgNb>*	[0..1]	Text		493
	PostCode *<PstCd>*	[0..1]	Text		493
	TownName *<TwnNm>*	[0..1]	Text		493
	CountrySubDivision *<CtrySubDvsn>*	[0..1]	Text		493
	Country *<Ctry>*	[1..1]	CodeSet		494

7.1.17.12.2 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following **SecuritiesAccount3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		495
	Type *<Tp>*	[0..1]	±		495
	Name *<Nm>*	[0..1]	Text		496

7.1.17.12.2.1 Identification <Id>

Presence: [1..1]

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

Datatype: "Max35Text" on page 638

7.1.17.12.2.2 Type <Tp>

Presence: [0..1]

Definition: Choice between a code and a data source scheme to identify the type of account.

Type <Tp> contains one of the following elements (see "PurposeCode5Choice" on page 423 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		423
Or}	Proprietary <*Prtry*>	[1..1]	±		423

7.1.17.12.2.3 Name <Nm>

Presence: [0..1]

Definition: .

Datatype: "Max70Text" on page 639

7.1.17.12.3 CashDetails <CshDtls>

Presence: [0..1]

Definition: Business relationship between two entities; one entity is the account owner, the other entity is the account servicer.

CashDetails <CshDtls> contains one of the following elements (see "AccountIdentification3Choice" on page 368 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	IBAN <*IBAN*>	[1..1]	IdentifierSet		368
Or	BBAN <*BBAN*>	[1..1]	IdentifierSet		368
Or	UPIC <*UPIC*>	[1..1]	IdentifierSet		368
Or}	ProprietaryAccount <*PrtryAcct*>	[1..1]	±		368

7.1.17.12.4 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following **AlternatePartyIdentification5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IdentificationType <*IdTp*>	[1..1]			496
{Or	Code <*Cd*>	[1..1]	CodeSet		497
Or}	Proprietary <*Prtry*>	[1..1]	±		497
	Country <*Ctry*>	[1..1]	CodeSet		497
	AlternateIdentification <*AltrnId*>	[1..1]	Text		497

7.1.17.12.4.1 IdentificationType <IdTp>

Presence: [1..1]

Definition: Specifies the type of alternate identification of the party identified.

IdentificationType <IdTp> contains one of the following **IdentificationType40Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		497
Or}	Proprietary <*Prtry*>	[1..1]	±		497

7.1.17.12.4.1.1 Code <Cd>

Presence: [1..1]

Definition: Type of identification is defined using a code.

Datatype: "TypeOfIdentification2Code" on page 626

CodeName	Name	Definition
ARNU	AlienRegistrationNumber	Number assigned by a government agency to identify foreign nationals.
CHTY	TaxExemptIdentificationNumber	Number assigned to a tax exempt entity.
CORP	CorporateIdentification	Number assigned to a corporate entity.
FIIN	ForeignInvestmentIdentityNumber	Number assigned to a foreign investor (other than the alien number).
TXID	TaxIdentificationNumber	Number assigned by a tax authority to an entity.

7.1.17.12.4.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of identification is defined using a data source scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification29" on page 396 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		396
	Issuer <*Issr*>	[1..1]	Text		397
	SchemeName <*SchmeNm*>	[0..1]	Text		397

7.1.17.12.4.2 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government, occupying a particular territory.

Datatype: "CountryCode" on page 591

7.1.17.12.4.3 AlternateIdentification <AltrnId>

Presence: [1..1]

Definition: Alternate identification for a party.

Datatype: "Max35Text" on page 638

7.1.17.12.5 ProcessingIdentification <PrcgId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction for the party identified.

Datatype: "Max35Text" on page 638

7.1.17.12.6 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information to a party identification.

AdditionalInformation <AddtlInf> contains the following **PartyTextInformation5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <*DclrtnDtls*>	[0..1]	Text		498
	PartyContactDetails <*PtyCtctDtls*>	[0..1]	Text		498

7.1.17.12.6.1 DeclarationDetails <DclrtnDtls>

Presence: [0..1]

Definition: Provides declaration details narrative relative to the party.

Datatype: "Max350Text" on page 638

7.1.17.12.6.2 PartyContactDetails <PtyCtctDtls>

Presence: [0..1]

Definition: Provides additional information regarding the party, eg, the contact unit or person responsible for the transaction identified in the message.

Datatype: "Max140Text" on page 637

7.1.17.12.7 PartyCapacity <PtyCpcty>

Presence: [0..1]

Definition: Capacity of customer placing the order. Primarily used by futures exchanges to indicate the CTI code (customer type indicator) as required by the US CFTC (Commodity Futures Trading Commission).

PartyCapacity <PtyCpcty> contains one of the following **TradingPartyCapacity2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		498
Or}	Proprietary <*Prtry*>	[1..1]	±		499

7.1.17.12.7.1 Code <Cd>

Presence: [1..1]

Definition: Trading capacity expressed as an ISO 20022 code.

Datatype: "TradingCapacity6Code" on page 625

CodeName	Name	Definition
AGEN	Agent	Trading as Agent on behalf of a customer.
BAGN	ActingAgent	Party acting as an agent for both customer and another person.
CAGN	CrossingAgent	Crossing as an agent.
CPRN	CrossingPrincipal	Crossing as a principal.
OAGN	OtherAgent	Acting as an agent for a party other than a customer.
PRAG	PrincipalAgent	Acting as an agent for some executions and principal for others in the same transaction.
PRIN	Principal	Trading as Principal.

7.1.17.12.7.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Trading capacity expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification29" on page 396 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		396
	Issuer *<Issr>*	[1..1]	Text		397
	SchemeName *<SchmeNm>*	[0..1]	Text		397

7.1.17.12.8 InvestorProtectionAssociationMembership <InvstrPrtcnAssoctnMmbsh>

Presence: [0..1]

Definition: Indicates whether the confirmation party is a member of the investor protection association required, eg, as per regulation.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

7.1.17.13 ConfirmationPartyDetails5

Definition: Parties used for acting parties that apply either to the whole message or to individual sides.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		500
	AlternateIdentification <*AltrnId*>	[0..1]			501
	IdentificationType <*IdTp*>	[1..1]			501
{Or	Code <*Cd*>	[1..1]	CodeSet		502
Or}	Proprietary <*Prtry*>	[1..1]	±		502
	Country <*Ctry*>	[1..1]	CodeSet		502
	AlternateIdentification <*AltrnId*>	[1..1]	Text		502
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		503
	AdditionalInformation <*AddtlInf*>	[0..1]			503
	DeclarationDetails <*DclrtnDtls*>	[0..1]	Text		503
	PartyContactDetails <*PtyCtctDtls*>	[0..1]	Text		503
	InvestorProtectionAssociationMembership <*InvstrPrtcnAssoctnMmbsh*>	[0..1]	Indicator		503

7.1.17.13.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

Identification <Id> contains one of the following elements (see "PartyIdentification32Choice" on page 490 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	BIC <*BIC*>	[1..1]	IdentifierSet		491
Or	ProprietaryIdentification <*PrtryId*>	[1..1]	±		491
Or}	NameAndAddress <*NmAndAdr*>	[1..1]			491
	Name <*Nm*>	[1..1]	Text		492
	Address <*Adr*>	[0..1]			492
	AddressType <*AdrTp*>	[0..1]	CodeSet		492
	AddressLine <*AdrLine*>	[0..5]	Text		493
	StreetName <*StrtNm*>	[0..1]	Text		493
	BuildingNumber <*BldgNb*>	[0..1]	Text		493
	PostCode <*PstCd*>	[0..1]	Text		493
	TownName <*TwnNm*>	[0..1]	Text		493
	CountrySubDivision <*CtrySubDvsn*>	[0..1]	Text		493
	Country <*Ctry*>	[1..1]	CodeSet		494

7.1.17.13.2 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following **AlternatePartyIdentification5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IdentificationType <*IdTp*>	[1..1]			501
{Or	Code <*Cd*>	[1..1]	CodeSet		502
Or}	Proprietary <*Prtry*>	[1..1]	±		502
	Country <*Ctry*>	[1..1]	CodeSet		502
	AlternateIdentification <*AltrnId*>	[1..1]	Text		502

7.1.17.13.2.1 IdentificationType <IdTp>

Presence: [1..1]

Definition: Specifies the type of alternate identification of the party identified.

IdentificationType <IdTp> contains one of the following **IdentificationType40Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		502
Or}	Proprietary <*Prtry*>	[1..1]	±		502

7.1.17.13.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Type of identification is defined using a code.

Datatype: "TypeOfIdentification2Code" on page 626

CodeName	Name	Definition
ARNU	AlienRegistrationNumber	Number assigned by a government agency to identify foreign nationals.
CHTY	TaxExemptIdentificationNumber	Number assigned to a tax exempt entity.
CORP	CorporateIdentification	Number assigned to a corporate entity.
FIIN	ForeignInvestmentIdentityNumber	Number assigned to a foreign investor (other than the alien number).
TXID	TaxIdentificationNumber	Number assigned by a tax authority to an entity.

7.1.17.13.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of identification is defined using a data source scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification29" on page 396 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		396
	Issuer <*Issr*>	[1..1]	Text		397
	SchemeName <*SchmeNm*>	[0..1]	Text		397

7.1.17.13.2.2 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government, occupying a particular territory.

Datatype: "CountryCode" on page 591

7.1.17.13.2.3 AlternateIdentification <AltrnId>

Presence: [1..1]

Definition: Alternate identification for a party.

Datatype: "Max35Text" on page 638

7.1.17.13.3 ProcessingIdentification <PrcgId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction for the party identified.

Datatype: "Max35Text" on page 638

7.1.17.13.4 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information to a party identification.

AdditionalInformation <AddtlInf> contains the following **PartyTextInformation5** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	DeclarationDetails *<DclrtnDtls>*	[0..1]	Text		503
	PartyContactDetails *<PtyCtctDtls>*	[0..1]	Text		503

7.1.17.13.4.1 DeclarationDetails <DclrtnDtls>

Presence: [0..1]

Definition: Provides declaration details narrative relative to the party.

Datatype: "Max350Text" on page 638

7.1.17.13.4.2 PartyContactDetails <PtyCtctDtls>

Presence: [0..1]

Definition: Provides additional information regarding the party, eg, the contact unit or person responsible for the transaction identified in the message.

Datatype: "Max140Text" on page 637

7.1.17.13.5 InvestorProtectionAssociationMembership <InvstrPrtcnAssoctnMmbsh>

Presence: [0..1]

Definition: Indicates whether the confirmation party is a member of the investor protection association required, eg, as per regulation.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 635):

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

7.1.17.14 ConfirmationPartyDetails4

Definition: Parties used for acting parties that apply either to the whole message or to individual sides.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		504
	SafekeepingAccount <*SfkpgAcct*>	[0..1]			505
	Identification <*Id*>	[1..1]	Text		505
	Type <*Tp*>	[0..1]	±		505
	Name <*Nm*>	[0..1]	Text		506
	CashDetails <*CshDtls*>	[0..1]	±		506
	AlternateIdentification <*AltrnId*>	[0..1]			506
	IdentificationType <*IdTp*>	[1..1]			506
{Or	Code <*Cd*>	[1..1]	CodeSet		507
Or}	Proprietary <*Prtry*>	[1..1]	±		507
	Country <*Ctry*>	[1..1]	CodeSet		507
	AlternateIdentification <*AltrnId*>	[1..1]	Text		507
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		508
	AdditionalInformation <*AddtlInf*>	[0..1]			508
	DeclarationDetails <*DclrtnDtls*>	[0..1]	Text		508
	PartyContactDetails <*PtyCtctDtls*>	[0..1]	Text		508

7.1.17.14.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

Identification <Id> contains one of the following elements (see "PartyIdentification32Choice" on page 490 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	BIC *<BIC>*	[1..1]	IdentifierSet		491
Or	ProprietaryIdentification *<PrtryId>*	[1..1]	±		491
Or}	NameAndAddress *<NmAndAdr>*	[1..1]			491
	Name *<Nm>*	[1..1]	Text		492
	Address *<Adr>*	[0..1]			492
	AddressType *<AdrTp>*	[0..1]	CodeSet		492
	AddressLine *<AdrLine>*	[0..5]	Text		493
	StreetName *<StrtNm>*	[0..1]	Text		493
	BuildingNumber *<BldgNb>*	[0..1]	Text		493
	PostCode *<PstCd>*	[0..1]	Text		493
	TownName *<TwnNm>*	[0..1]	Text		493
	CountrySubDivision *<CtrySubDvsn>*	[0..1]	Text		493
	Country *<Ctry>*	[1..1]	CodeSet		494

7.1.17.14.2 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following **SecuritiesAccount3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		505
	Type *<Tp>*	[0..1]	±		505
	Name *<Nm>*	[0..1]	Text		506

7.1.17.14.2.1 Identification <Id>

Presence: [1..1]

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

Datatype: "Max35Text" on page 638

7.1.17.14.2.2 Type <Tp>

Presence: [0..1]

Definition: Choice between a code and a data source scheme to identify the type of account.

Type <Tp> contains one of the following elements (see "PurposeCode5Choice" on page 423 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		423
Or}	Proprietary *<Prtry>*	[1..1]	±		423

7.1.17.14.2.3 Name <Nm>

Presence: [0..1]

Definition: .

Datatype: "Max70Text" on page 639

7.1.17.14.3 CashDetails <CshDtls>

Presence: [0..1]

Definition: Business relationship between two entities; one entity is the account owner, the other entity is the account servicer.

CashDetails <CshDtls> contains one of the following elements (see "AccountIdentification3Choice" on page 368 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	IBAN *<IBAN>*	[1..1]	IdentifierSet		368
Or	BBAN *<BBAN>*	[1..1]	IdentifierSet		368
Or	UPIC *<UPIC>*	[1..1]	IdentifierSet		368
Or}	ProprietaryAccount *<PrtryAcct>*	[1..1]	±		368

7.1.17.14.4 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following **AlternatePartyIdentification5** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	IdentificationType *<IdTp>*	[1..1]			506
{Or	Code *<Cd>*	[1..1]	CodeSet		507
Or}	Proprietary *<Prtry>*	[1..1]	±		507
	Country *<Ctry>*	[1..1]	CodeSet		507
	AlternateIdentification *<AltrnId>*	[1..1]	Text		507

7.1.17.14.4.1 IdentificationType <IdTp>

Presence: [1..1]

Definition: Specifies the type of alternate identification of the party identified.

IdentificationType <IdTp> contains one of the following **IdentificationType40Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		507
Or}	Proprietary <*Prtry*>	[1..1]	±		507

7.1.17.14.4.1.1 Code <Cd>

Presence: [1..1]

Definition: Type of identification is defined using a code.

Datatype: "TypeOfIdentification2Code" on page 626

CodeName	Name	Definition
ARNU	AlienRegistrationNumber	Number assigned by a government agency to identify foreign nationals.
CHTY	TaxExemptIdentificationNumber	Number assigned to a tax exempt entity.
CORP	CorporateIdentification	Number assigned to a corporate entity.
FIIN	ForeignInvestmentIdentityNumber	Number assigned to a foreign investor (other than the alien number).
TXID	TaxIdentificationNumber	Number assigned by a tax authority to an entity.

7.1.17.14.4.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of identification is defined using a data source scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification29" on page 396 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		396
	Issuer <*Issr*>	[1..1]	Text		397
	SchemeName <*SchmeNm*>	[0..1]	Text		397

7.1.17.14.4.2 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government, occupying a particular territory.

Datatype: "CountryCode" on page 591

7.1.17.14.4.3 AlternateIdentification <AltrnId>

Presence: [1..1]

Definition: Alternate identification for a party.

Datatype: "Max35Text" on page 638

7.1.17.14.5 ProcessingIdentification <PrcgId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction for the party identified.

Datatype: "Max35Text" on page 638

7.1.17.14.6 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information to a party identification.

AdditionalInformation <AddtlInf> contains the following **PartyTextInformation5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <*DclrtnDtls*>	[0..1]	Text		508
	PartyContactDetails <*PtyCtctDtls*>	[0..1]	Text		508

7.1.17.14.6.1 DeclarationDetails <DclrtnDtls>

Presence: [0..1]

Definition: Provides declaration details narrative relative to the party.

Datatype: "Max350Text" on page 638

7.1.17.14.6.2 PartyContactDetails <PtyCtctDtls>

Presence: [0..1]

Definition: Provides additional information regarding the party, eg, the contact unit or person responsible for the transaction identified in the message.

Datatype: "Max140Text" on page 637

7.1.17.15 ConfirmationPartyDetails3

Definition: Parties used for acting parties that apply either to the whole message or to individual sides.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		509
	SafekeepingAccount <*SfkpgAcct*>	[0..1]			510
	Identification <*Id*>	[1..1]	Text		510
	Type <*Tp*>	[0..1]	±		510
	Name <*Nm*>	[0..1]	Text		511
	CashDetails <*CshDtls*>	[0..1]	±		511
	AlternateIdentification <*AltrnId*>	[0..1]			511
	IdentificationType <*IdTp*>	[1..1]			511
{Or	Code <*Cd*>	[1..1]	CodeSet		512
Or}	Proprietary <*Prtry*>	[1..1]	±		512
	Country <*Ctry*>	[1..1]	CodeSet		512
	AlternateIdentification <*AltrnId*>	[1..1]	Text		512
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		513
	AdditionalInformation <*AddtlInf*>	[0..1]			513
	DeclarationDetails <*DclrtnDtls*>	[0..1]	Text		513
	PartyContactDetails <*PtyCtctDtls*>	[0..1]	Text		513
	PartyCapacity <*PtyCpcty*>	[0..1]			513
{Or	Code <*Cd*>	[1..1]	CodeSet		513
Or}	Proprietary <*Prtry*>	[1..1]	±		514

7.1.17.15.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

Identification <Id> contains one of the following elements (see "PartyIdentification32Choice" on page 490 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	BIC <*BIC*>	[1..1]	IdentifierSet		491
Or	ProprietaryIdentification <*PrtryId*>	[1..1]	±		491
Or}	NameAndAddress <*NmAndAdr*>	[1..1]			491
	Name <*Nm*>	[1..1]	Text		492
	Address <*Adr*>	[0..1]			492
	AddressType <*AdrTp*>	[0..1]	CodeSet		492
	AddressLine <*AdrLine*>	[0..5]	Text		493
	StreetName <*StrtNm*>	[0..1]	Text		493
	BuildingNumber <*BldgNb*>	[0..1]	Text		493
	PostCode <*PstCd*>	[0..1]	Text		493
	TownName <*TwnNm*>	[0..1]	Text		493
	CountrySubDivision <*CtrySubDvsn*>	[0..1]	Text		493
	Country <*Ctry*>	[1..1]	CodeSet		494

7.1.17.15.2 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following **SecuritiesAccount3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		510
	Type <*Tp*>	[0..1]	±		510
	Name <*Nm*>	[0..1]	Text		511

7.1.17.15.2.1 Identification <Id>

Presence: [1..1]

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

Datatype: "Max35Text" on page 638

7.1.17.15.2.2 Type <Tp>

Presence: [0..1]

Definition: Choice between a code and a data source scheme to identify the type of account.

Type <Tp> contains one of the following elements (see "PurposeCode5Choice" on page 423 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		423
Or}	Proprietary *<Prtry>*	[1..1]	±		423

7.1.17.15.2.3 Name <Nm>

Presence: [0..1]

Definition: .

Datatype: "Max70Text" on page 639

7.1.17.15.3 CashDetails <CshDtls>

Presence: [0..1]

Definition: Business relationship between two entities; one entity is the account owner, the other entity is the account servicer.

CashDetails <CshDtls> contains one of the following elements (see "AccountIdentification3Choice" on page 368 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	IBAN *<IBAN>*	[1..1]	IdentifierSet		368
Or	BBAN *<BBAN>*	[1..1]	IdentifierSet		368
Or	UPIC *<UPIC>*	[1..1]	IdentifierSet		368
Or}	ProprietaryAccount *<PrtryAcct>*	[1..1]	±		368

7.1.17.15.4 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following **AlternatePartyIdentification5** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	IdentificationType *<IdTp>*	[1..1]			511
{Or	Code *<Cd>*	[1..1]	CodeSet		512
Or}	Proprietary *<Prtry>*	[1..1]	±		512
	Country *<Ctry>*	[1..1]	CodeSet		512
	AlternateIdentification *<AltrnId>*	[1..1]	Text		512

7.1.17.15.4.1 IdentificationType <IdTp>

Presence: [1..1]

Definition: Specifies the type of alternate identification of the party identified.

IdentificationType <IdTp> contains one of the following **IdentificationType40Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		512
Or}	Proprietary <*Prtry*>	[1..1]	±		512

7.1.17.15.4.1.1 Code <Cd>

Presence: [1..1]

Definition: Type of identification is defined using a code.

Datatype: "TypeOfIdentification2Code" on page 626

CodeName	Name	Definition
ARNU	AlienRegistrationNumber	Number assigned by a government agency to identify foreign nationals.
CHTY	TaxExemptIdentificationNumber	Number assigned to a tax exempt entity.
CORP	CorporateIdentification	Number assigned to a corporate entity.
FIIN	ForeignInvestmentIdentityNumber	Number assigned to a foreign investor (other than the alien number).
TXID	TaxIdentificationNumber	Number assigned by a tax authority to an entity.

7.1.17.15.4.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of identification is defined using a data source scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification29" on page 396 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		396
	Issuer <*Issr*>	[1..1]	Text		397
	SchemeName <*SchmeNm*>	[0..1]	Text		397

7.1.17.15.4.2 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government, occupying a particular territory.

Datatype: "CountryCode" on page 591

7.1.17.15.4.3 AlternateIdentification <AltrnId>

Presence: [1..1]

Definition: Alternate identification for a party.

Datatype: "Max35Text" on page 638

7.1.17.15.5 ProcessingIdentification <PrcgId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction for the party identified.

Datatype: "Max35Text" on page 638

7.1.17.15.6 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information to a party identification.

AdditionalInformation <AddtlInf> contains the following **PartyTextInformation5** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	DeclarationDetails *<DclrtnDtls>*	[0..1]	Text		513
	PartyContactDetails *<PtyCtctDtls>*	[0..1]	Text		513

7.1.17.15.6.1 DeclarationDetails <DclrtnDtls>

Presence: [0..1]

Definition: Provides declaration details narrative relative to the party.

Datatype: "Max350Text" on page 638

7.1.17.15.6.2 PartyContactDetails <PtyCtctDtls>

Presence: [0..1]

Definition: Provides additional information regarding the party, eg, the contact unit or person responsible for the transaction identified in the message.

Datatype: "Max140Text" on page 637

7.1.17.15.7 PartyCapacity <PtyCpcty>

Presence: [0..1]

Definition: Capacity of customer placing the order. Primarily used by futures exchanges to indicate the CTI code (customer type indicator) as required by the US CFTC (Commodity Futures Trading Commission).

PartyCapacity <PtyCpcty> contains one of the following **TradingPartyCapacity2Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		513
Or}	Proprietary *<Prtry>*	[1..1]	±		514

7.1.17.15.7.1 Code <Cd>

Presence: [1..1]

Definition: Trading capacity expressed as an ISO 20022 code.

Datatype: "TradingCapacity6Code" on page 625

CodeName	Name	Definition
AGEN	Agent	Trading as Agent on behalf of a customer.
BAGN	ActingAgent	Party acting as an agent for both customer and another person.
CAGN	CrossingAgent	Crossing as an agent.
CPRN	CrossingPrincipal	Crossing as a principal.
OAGN	OtherAgent	Acting as an agent for a party other than a customer.
PRAG	PrincipalAgent	Acting as an agent for some executions and principal for others in the same transaction.
PRIN	Principal	Trading as Principal.

7.1.17.15.7.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Trading capacity expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification29" on page 396 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		396
	Issuer *<Issr>*	[1..1]	Text		397
	SchemeName *<SchmeNm>*	[0..1]	Text		397

7.1.17.16 ConfirmationPartyDetails2

Definition: Parties used for acting parties that apply either to the whole message or to individual sides.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		515
	AlternateIdentification <*AltrnId*>	[0..1]			516
	IdentificationType <*IdTp*>	[1..1]			516
{Or	Code <*Cd*>	[1..1]	CodeSet		517
Or}	Proprietary <*Prtry*>	[1..1]	±		517
	Country <*Ctry*>	[1..1]	CodeSet		517
	AlternateIdentification <*AltrnId*>	[1..1]	Text		517
	ProcessingIdentification <*PrcgId*>	[0..1]	Text		518
	AdditionalInformation <*AddtlInf*>	[0..1]			518
	DeclarationDetails <*DclrtnDtls*>	[0..1]	Text		518
	PartyContactDetails <*PtyCtctDtls*>	[0..1]	Text		518
	InvestorCapacity <*InvstrCpcty*>	[0..1]	±		518
	TradingPartyCapacity <*TradgPtyCpcty*>	[0..1]			518
{Or	Code <*Cd*>	[1..1]	CodeSet		519
Or}	Proprietary <*Prtry*>	[1..1]	±		520

7.1.17.16.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

Identification <Id> contains one of the following elements (see "PartyIdentification32Choice" on page 490 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	BIC *<BIC>*	[1..1]	IdentifierSet		491
Or	ProprietaryIdentification *<PrtryId>*	[1..1]	±		491
Or}	NameAndAddress *<NmAndAdr>*	[1..1]			491
	Name *<Nm>*	[1..1]	Text		492
	Address *<Adr>*	[0..1]			492
	AddressType *<AdrTp>*	[0..1]	CodeSet		492
	AddressLine *<AdrLine>*	[0..5]	Text		493
	StreetName *<StrtNm>*	[0..1]	Text		493
	BuildingNumber *<BldgNb>*	[0..1]	Text		493
	PostCode *<PstCd>*	[0..1]	Text		493
	TownName *<TwnNm>*	[0..1]	Text		493
	CountrySubDivision *<CtrySubDvsn>*	[0..1]	Text		493
	Country *<Ctry>*	[1..1]	CodeSet		494

7.1.17.16.2 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following **AlternatePartyIdentification5** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	IdentificationType *<IdTp>*	[1..1]			516
{Or	Code *<Cd>*	[1..1]	CodeSet		517
Or}	Proprietary *<Prtry>*	[1..1]	±		517
	Country *<Ctry>*	[1..1]	CodeSet		517
	AlternateIdentification *<AltrnId>*	[1..1]	Text		517

7.1.17.16.2.1 IdentificationType <IdTp>

Presence: [1..1]

Definition: Specifies the type of alternate identification of the party identified.

IdentificationType <IdTp> contains one of the following **IdentificationType40Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		517
Or}	Proprietary <*Prtry*>	[1..1]	±		517

7.1.17.16.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Type of identification is defined using a code.

Datatype: "TypeOfIdentification2Code" on page 626

CodeName	Name	Definition
ARNU	AlienRegistrationNumber	Number assigned by a government agency to identify foreign nationals.
CHTY	TaxExemptIdentificationNumber	Number assigned to a tax exempt entity.
CORP	CorporateIdentification	Number assigned to a corporate entity.
FIIN	ForeignInvestmentIdentityNumber	Number assigned to a foreign investor (other than the alien number).
TXID	TaxIdentificationNumber	Number assigned by a tax authority to an entity.

7.1.17.16.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of identification is defined using a data source scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification29" on page 396 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		396
	Issuer <*Issr*>	[1..1]	Text		397
	SchemeName <*SchmeNm*>	[0..1]	Text		397

7.1.17.16.2.2 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government, occupying a particular territory.

Datatype: "CountryCode" on page 591

7.1.17.16.2.3 AlternateIdentification <AltrnId>

Presence: [1..1]

Definition: Alternate identification for a party.

Datatype: "Max35Text" on page 638

7.1.17.16.3 ProcessingIdentification <PrcgId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction for the party identified.

Datatype: "Max35Text" on page 638

7.1.17.16.4 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information to a party identification.

AdditionalInformation <AddtlInf> contains the following **PartyTextInformation5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <*DclrtnDtls*>	[0..1]	Text		518
	PartyContactDetails <*PtyCtctDtls*>	[0..1]	Text		518

7.1.17.16.4.1 DeclarationDetails <DclrtnDtls>

Presence: [0..1]

Definition: Provides declaration details narrative relative to the party.

Datatype: "Max350Text" on page 638

7.1.17.16.4.2 PartyContactDetails <PtyCtctDtls>

Presence: [0..1]

Definition: Provides additional information regarding the party, eg, the contact unit or person responsible for the transaction identified in the message.

Datatype: "Max140Text" on page 637

7.1.17.16.5 InvestorCapacity <InvstrCpcty>

Presence: [0..1]

Definition: Capacity of customer placing the order. Primarily used by futures exchanges to indicate the CTI code (customer type indicator) as required by the US CFTC (Commodity Futures Trading Commission).

InvestorCapacity <InvstrCpcty> contains one of the following elements (see "InvestorCapacity3Choice" on page 433 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		433
Or}	Proprietary <*Prtry*>	[1..1]	±		434

7.1.17.16.6 TradingPartyCapacity <TradgPtyCpcty>

Presence: [0..1]

Definition: Capacity of customer placing the order. Primarily used by futures exchanges to indicate the CTI code (customer type indicator) as required by the US CFTC (Commodity Futures Trading Commission).

TradingPartyCapacity <TradgPtyCpcty> contains one of the following **TradingPartyCapacity1Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		519
Or}	Proprietary *<Prtry>*	[1..1]	±		520

7.1.17.16.6.1 Code <Cd>

Presence: [1..1]

Definition: Trading capacity expressed as an ISO 20022 code.

Datatype: "TradingCapacity4Code" on page 623

CodeName	Name	Definition
PRIN	Principal	Trading as Principal.
CPRN	CrossingPrincipal	Crossing as a principal.
RISP	RisklessPrincipal	Trading as a riskless principal, ie, the order to buy(sell) has been simultaneously offset by an order to sell (buy) with another party.
PROP	Proprietary	Trading for its firm. The transaction affects the firm's own account, not that of its customers.
AGEN	Agent	Trading as Agent on behalf of a customer.
CAGN	CrossingAgent	Crossing as an agent.
OAGN	OtherAgent	Acting as an agent for a party other than a customer.
PRAG	PrincipalAgent	Acting as an agent for some executions and principal for others in the same transaction.
BAGN	ActingAgent	Party acting as an agent for both customer and another person.
INFI	InvestmentFirm	Any legal person whose regular occupation or business is the provision of one or more investment services to third parties and/or the performance of one or more investment activities on a professional basis.
MKTM	MarketMaker	Dealer or specialist that is trading for their own account in the OTC market. Market makers are expected to maintain an orderly market by being available to buy or sell.
MLTF	MultiLateralTradingFacility	Multilateral Trading Facility (MTF) is a multilateral system which brings together multiple third-party buying and selling interests in financial instruments in a way that results in a contract.

CodeName	Name	Definition
RMKT	RegulatedMarket	Regulated market on which financial instruments can be traded according to rules defined by the stock exchange.
SINT	SystematicInternaliser	Firms which, on an organised, frequent and systematic basis, deal on their own account by executing client orders outside a regulated market or an MTF. SIs have the obligation to provide, and make public, a definite bid and offer quote for liquid securities.
TAGT	TransferAgent	Party appointed by the Fund Management Company. It updates records of investor accounts to reflect the daily investor purchases, redemptions, switches, transfers, and re-registrations. It ensures the timely settlement of transactions, and may provide tax information to the investor and/or to its intermediaries. It may calculate, collect, and rebate commissions. It prepares and distributes confirmations reflecting transactions, resulting in unit or cash account movements to the investor or the investor's intermediary. It responds to inquiries concerning account status, and processes the income distribution.

7.1.17.16.6.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Trading capacity expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		395
	Issuer <*Issr*>	[1..1]	Text		396
	SchemeName <*SchmeNm*>	[0..1]	Text		396

7.1.18 Postal Address

7.1.18.1 NameAndAddress5

Definition: Information that locates and identifies a party.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Name <*Nm*>	[1..1]	Text		521
	Address <*Adr*>	[0..1]	±		521

7.1.18.1.1 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 638

7.1.18.1.2 Address <Adr>

Presence: [0..1]

Definition: Postal address of a party.

Address <Adr> contains the following elements (see "PostalAddress1" on page 521 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AddressType <*AdrTp*>	[0..1]	CodeSet		521
	AddressLine <*AdrLine*>	[0..5]	Text		522
	StreetName <*StrtNm*>	[0..1]	Text		522
	BuildingNumber <*BldgNb*>	[0..1]	Text		522
	PostCode <*PstCd*>	[0..1]	Text		522
	TownName <*TwnNm*>	[0..1]	Text		522
	CountrySubDivision <*CtrySubDvsn*>	[0..1]	Text		522
	Country <*Ctry*>	[1..1]	CodeSet		523

7.1.18.2 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		521
	AddressLine <*AdrLine*>	[0..5]	Text		522
	StreetName <*StrtNm*>	[0..1]	Text		522
	BuildingNumber <*BldgNb*>	[0..1]	Text		522
	PostCode <*PstCd*>	[0..1]	Text		522
	TownName <*TwnNm*>	[0..1]	Text		522
	CountrySubDivision <*CtrySubDvsn*>	[0..1]	Text		522
	Country <*Ctry*>	[1..1]	CodeSet		523

7.1.18.2.1 AddressType <AdrTp>

Presence: [0..1]

Definition: Identifies the nature of the postal address.

Datatype: "AddressType2Code" on page 583

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

7.1.18.2.2 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 639

7.1.18.2.3 StreetName <StrtNm>

Presence: [0..1]

Definition: Name of a street or thoroughfare.

Datatype: "Max70Text" on page 639

7.1.18.2.4 BuildingNumber <BldgNb>

Presence: [0..1]

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

Datatype: "Max16Text" on page 637

7.1.18.2.5 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 637

7.1.18.2.6 TownName <TwnNm>

Presence: [0..1]

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

Datatype: "Max35Text" on page 638

7.1.18.2.7 CountrySubDivision <CtrySubDvsn>

Presence: [0..1]

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

Datatype: "Max35Text" on page 638

7.1.18.2.8 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government.

Datatype: "CountryCode" on page 591

7.1.19 Price

7.1.19.1 Price4

Definition: Provides the value and optionaly the type of price.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[1..1]	±		523
	Type <*Tp*>	[0..1]	CodeSet		523

7.1.19.1.1 Value <Val>

Presence: [1..1]

Definition: Value of the price.

Value <Val> contains one of the following elements (see "PriceRateOrAmountChoice" on page 525 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Rate <*Rate*>	[1..1]	Rate		525
Or}	Amount <*Amt*>	[1..1]	Amount		525

7.1.19.1.2 Type <Tp>

Presence: [0..1]

Definition: Specification of the price type.

Datatype: "PriceValueType7Code" on page 607

CodeName	Name	Definition
DISC	Discount	Price expressed as a number of percentage points below par, eg, a discount price of 2.0% equals a price of 98 when par is 100.
PREM	Premium	Price expressed as a number of percentage points above par, eg, a premium price of 2.0% equals a price of 102 when par is 100.
PARV	Par	Price is the face amount.
YIEL	Yield	Price expressed as a yield.
SPRE	Spread	Difference between a market maker's bid and asked price.
PEUN	PerUnit	Price expressed per unit.

CodeName	Name	Definition
ABSO	Absolute	Price is expressed as absolute.
TEDP	TEDPrice	Price is expressed as Treasury Euro Dollar price.
TEDY	TEDYield	Price is expressed as Treasury Euro Dollar yield.
FICT	FixedCabinetTrade	Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options).
VACT	VariableCabinetTrade	Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options).
PRCT	Percentage	Price expressed as a percentage of par.
ACTU	ActualAmount	Price expressed as a currency and amount per unit or per share.

7.1.19.2 TypeOfPrice10Choice

Definition: Choice of format for the type of price.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		524
Or}	Proprietary <*Prtry*>	[1..1]	±		525

7.1.19.2.1 Code <Cd>

Presence: [1..1]

Definition: Type of price expressed as an ISO 20022 code.

Datatype: "TypeOfPrice3Code" on page 626

CodeName	Name	Definition
AVER	Average	Price is an average execution price.
AVOV	AverageOverride	Price is an override of the average price.
GREX	GrossOfAll	Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes.
NET2	Net	Price is a net price, ie, net only of local broker's commission, local fees and local taxes.
NET1	NetOfAll	Price is a net price, ie, net of all charges, fees and taxes.
PARV	ParValue	Price is equal to the nominal or face value of the instrument.
RDAV	RoundedAverage	Price is a rounded average price.

7.1.19.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of price expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		395
	Issuer <*Issr*>	[1..1]	Text		396
	SchemeName <*SchmeNm*>	[0..1]	Text		396

7.1.19.3 PriceRateOrAmountChoice

Definition: Choice of formats for the price.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Rate <*Rate*>	[1..1]	Rate		525
Or}	Amount <*Amt*>	[1..1]	Amount		525

7.1.19.3.1 Rate <Rate>

Presence: [1..1]

Definition: Price expressed as a rate, ie, percentage.

Datatype: "PercentageRate" on page 636

7.1.19.3.2 Amount <Amt>

Presence: [1..1]

Definition: Price expressed as a currency and value.

Datatype: "ActiveOrHistoricCurrencyAnd13DecimalAmount" on page 581

7.1.20 Rate

7.1.20.1 Rate2

Definition: Set of elements qualifying the interest rate.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sign <*Sgn*>	[0..1]	Indicator		526
	Rate <*Rate*>	[1..1]	Rate		526

Constraints

- **SignRule**

  When Sign is present, rate must not be zero.

7.1.20.1.1 Sign <Sgn>

Presence: [0..1]

Definition: Indicates the sign of the rate.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 635):

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

7.1.20.1.2 Rate <Rate>

Presence: [1..1]

Definition: Percentage charged for the use of an amount of money, usually expressed at an annual rate. The interest rate is the ratio of the amount of interest paid during a certain period of time compared to the principal amount of the interest bearing financial instrument.

Datatype: "PercentageRate" on page 636

7.1.20.2 RateName1

Definition: Rate name specifies the reference rate or basis rate on which a variable rate is based (ex: EONIA, EURIBOR, LIBOR, FEFUND, EURREPO).

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Issuer <*Issr*>	[0..1]	Text		526
	RateName <*RateNm*>	[1..1]	Text		526

7.1.20.2.1 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "Max8Text" on page 639

7.1.20.2.2 RateName <RateNm>

Presence: [1..1]

Definition: Rate Name specifies the reference rate or basis rate on which a variable rate is based (ex: EONIA, EURIBOR, LIBOR, FEFUND, EURREPO).

Datatype: "Max35Text" on page 638

7.1.21 Rating

7.1.21.1 Rating1

Definition: Assessment of securities credit and investment risk.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	RatingScheme <*RatgSchme*>	[1..1]	Text		527
	ValueDate <*ValDt*>	[1..1]	DateTime		527
	ValueIdentification <*ValId*>	[1..1]	IdentifierSet		527

7.1.21.1.1 RatingScheme <RatgSchme>

Presence: [1..1]

Definition: Information regarding the entity that assigns the rating.

Datatype: "Max35Text" on page 638

7.1.21.1.2 ValueDate <ValDt>

Presence: [1..1]

Definition: Date/time as from which the rating is valid.

Datatype: "ISODateTime" on page 631

7.1.21.1.3 ValueIdentification <ValId>

Presence: [1..1]

Definition: Specifies the rating, which has been assigned to a security by a rating agency.

Datatype: "RatingValueIdentifier" on page 634

7.1.22 Securities Quantity

7.1.22.1 FinancialInstrumentQuantity18Choice

Definition: Choice between formats for the quantity of security.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Unit <*Unit*>	[1..1]	Quantity		527
Or}	FaceAmount <*FaceAmt*>	[1..1]	Amount		527

7.1.22.1.1 Unit <Unit>

Presence: [1..1]

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

Datatype: "DecimalNumber" on page 635

7.1.22.1.2 FaceAmount <FaceAmt>

Presence: [1..1]

Definition: Quantity expressed as an amount representing the face amount, ie, the principal, of a debt instrument.

Datatype: "ImpliedCurrencyAndAmount" on page 582

7.1.22.2 QuantityBreakdown11

Definition: Details of breakdown of a quantity.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	LotNumber <*LotNb*>	[0..1]	±		528
	LotQuantity <*LotQty*>	[0..1]	±		528
	LotDateTime <*LotDtTm*>	[0..1]	±		528
	LotPrice <*LotPric*>	[0..1]	±		529

7.1.22.2.1 LotNumber <LotNb>

Presence: [0..1]

Definition: Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

LotNumber <LotNb> contains the following elements (see "GenericIdentification37" on page 396 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		396
	Issuer <*Issr*>	[0..1]	Text		396

7.1.22.2.2 LotQuantity <LotQty>

Presence: [0..1]

Definition: Quantity of financial instruments that is part of the lot described.

LotQuantity <LotQty> contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 390 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Unit <*Unit*>	[1..1]	Quantity		391
Or	FaceAmount <*FaceAmt*>	[1..1]	Amount		391
Or}	AmortisedValue <*AmtsdVal*>	[1..1]	Amount		391

7.1.22.2.3 LotDateTime <LotDtTm>

Presence: [0..1]

Definition: Date/time at which the lot was purchased.

LotDateTime <LotDtTm> contains one of the following elements (see "DateAndDateTime1Choice" on page 382 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		383
Or}	DateTime *<DtTm>*	[1..1]	DateTime		383

7.1.22.2.4 LotPrice <LotPric>

Presence: [0..1]

Definition: Price at which the lot was purchased.

LotPrice <LotPric> contains the following elements (see "Price4" on page 523 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value *<Val>*	[1..1]	±		523
	Type *<Tp>*	[0..1]	CodeSet		523

7.1.22.3 OriginalAndCurrentQuantities1

Definition: Original and current value of an asset-back instrument.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	FaceAmount *<FaceAmt>*	[1..1]	Amount		529
	AmortisedValue *<AmtsdVal>*	[1..1]	Amount		529

7.1.22.3.1 FaceAmount <FaceAmt>

Presence: [1..1]

Definition: Quantity expressed as an amount representing the face amount, ie, the principal, of a debt instrument.

Datatype: "ImpliedCurrencyAndAmount" on page 582

7.1.22.3.2 AmortisedValue <AmtsdVal>

Presence: [1..1]

Definition: Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount.

Datatype: "ImpliedCurrencyAndAmount" on page 582

7.1.22.4 FinancialInstrumentQuantityChoice

Definition: Choice between formats for the quantity of security.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Unit <*Unit*>	[1..1]	Quantity		530
Or	FaceAmount <*FaceAmt*>	[1..1]	Amount		530
Or}	AmortisedValue <*AmtsdVal*>	[1..1]	Amount		530

7.1.22.4.1 Unit <Unit>

Presence: [1..1]

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

Datatype: "DecimalNumber" on page 635

7.1.22.4.2 FaceAmount <FaceAmt>

Presence: [1..1]

Definition: Quantity expressed as an amount representing the face amount, ie, the principal, of a debt instrument.

Datatype: "ImpliedCurrencyAndAmount" on page 582

7.1.22.4.3 AmortisedValue <AmtsdVal>

Presence: [1..1]

Definition: Quantity expressed as an amount representing the current amortised face amount of a bond, eg, a periodic reduction of a bond's principal amount.

Datatype: "ImpliedCurrencyAndAmount" on page 582

7.1.23 Settlement Chain

7.1.23.1 SettlementParties23

Definition: Chain of parties involved in the settlement of a transaction, including receipts and deliveries, book transfers, treasury deals, or other activities, resulting in the movement of a security or amount of money from one account to another.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <*Dpstry*>	[0..1]			534
	Identification <*Id*>	[1..1]			535
{Or	BIC <*BIC*>	[1..1]	IdentifierSet		536
Or	NameAndAddress <*NmAndAdr*>	[1..1]			536
	Name <*Nm*>	[1..1]	Text		537
	Address <*Adr*>	[0..1]			537
	AddressType <*AdrTp*>	[0..1]	CodeSet		537
	AddressLine <*AdrLine*>	[0..5]	Text		538
	StreetName <*StrtNm*>	[0..1]	Text		538
	BuildingNumber <*BldgNb*>	[0..1]	Text		538
	PostCode <*PstCd*>	[0..1]	Text		538
	TownName <*TwnNm*>	[0..1]	Text		538
	CountrySubDivision <*CtrySubDvsn*>	[0..1]	Text		538
	Country <*Ctry*>	[1..1]	CodeSet		539
Or}	Country <*Ctry*>	[1..1]	CodeSet		539
	AlternateIdentification <*AltrnId*>	[0..1]			539
	IdentificationType <*IdTp*>	[1..1]			539
{Or	Code <*Cd*>	[1..1]	CodeSet		539
Or}	Proprietary <*Prtry*>	[1..1]	±		540
	Country <*Ctry*>	[1..1]	CodeSet		540
	AlternateIdentification <*AltrnId*>	[1..1]	Text		540
	AdditionalInformation <*AddtlInf*>	[0..1]	±		540
	Party1 <*Pty1*>	[0..1]			540
	Identification <*Id*>	[1..1]	±		541
	AdditionalInformation <*AddtlInf*>	[0..1]	Text		542
	AlternateIdentification <*AltrnId*>	[0..1]			542
	IdentificationType <*IdTp*>	[1..1]			542
{Or	Code <*Cd*>	[1..1]	CodeSet		542
Or}	Proprietary <*Prtry*>	[1..1]	±		543
	Country <*Ctry*>	[1..1]	CodeSet		543
	AlternateIdentification <*AltrnId*>	[1..1]	Text		543

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	Text		543
	Party2 <*Pty2*>	[0..1]			543
	Identification <*Id*>	[1..1]	±		544
	AdditionalInformation <*AddtlInf*>	[0..1]	Text		544
	AlternateIdentification <*AltrnId*>	[0..1]			545
	IdentificationType <*IdTp*>	[1..1]			545
{Or	Code <*Cd*>	[1..1]	CodeSet		545
Or}	Proprietary <*Prtry*>	[1..1]	±		546
	Country <*Ctry*>	[1..1]	CodeSet		546
	AlternateIdentification <*AltrnId*>	[1..1]	Text		546
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	Text		546
	Party3 <*Pty3*>	[0..1]			546
	Identification <*Id*>	[1..1]	±		547
	AdditionalInformation <*AddtlInf*>	[0..1]	Text		547
	AlternateIdentification <*AltrnId*>	[0..1]			548
	IdentificationType <*IdTp*>	[1..1]			548
{Or	Code <*Cd*>	[1..1]	CodeSet		548
Or}	Proprietary <*Prtry*>	[1..1]	±		549
	Country <*Ctry*>	[1..1]	CodeSet		549
	AlternateIdentification <*AltrnId*>	[1..1]	Text		549
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	Text		549
	Party4 <*Pty4*>	[0..1]			549
	Identification <*Id*>	[1..1]	±		550
	AdditionalInformation <*AddtlInf*>	[0..1]	Text		550
	AlternateIdentification <*AltrnId*>	[0..1]			551
	IdentificationType <*IdTp*>	[1..1]			551
{Or	Code <*Cd*>	[1..1]	CodeSet		551
Or}	Proprietary <*Prtry*>	[1..1]	±		552
	Country <*Ctry*>	[1..1]	CodeSet		552
	AlternateIdentification <*AltrnId*>	[1..1]	Text		552
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	Text		552

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Party5 <*Pty5*>	[0..1]			552
	Identification <*Id*>	[1..1]	±		553
	AdditionalInformation <*AddtlInf*>	[0..1]	Text		553
	AlternateIdentification <*AltrnId*>	[0..1]			554
	IdentificationType <*IdTp*>	[1..1]			554
{Or	Code <*Cd*>	[1..1]	CodeSet		554
Or}	Proprietary <*Prtry*>	[1..1]	±		555
	Country <*Ctry*>	[1..1]	CodeSet		555
	AlternateIdentification <*AltrnId*>	[1..1]	Text		555
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	Text		555

Constraints

- **DepositoryGuideline**

  In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

  In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

  The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

  Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

  The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

  For more details, see the relevant market practice document on www.smpg.info

- **Party2PresenceRule**

  If Party2 is present, then Party1 must be present.

```
On Condition
    /Party2 is present
Following Must be True
    /Party1 Must be present
```

- **Party3PresenceRule**

  If Party3 is present, then Party2 must be present.

```
On Condition
    /Party3 is present
Following Must be True
    /Party2 Must be present
```

- **Party4PresenceRule**

  If Party4 is present, then Party3 must be present.

  ```
  On Condition
      /Party4 is present
  Following Must be True
      /Party3 Must be present
  ```

- **Party5PresenceRule**

  If Party5 is present, then Party4 must be present.

  ```
  On Condition
      /Party5 is present
  Following Must be True
      /Party4 Must be present
  ```

7.1.23.1.1 Depository <Dpstry>

Presence: [0..1]

Definition: First party in the settlement chain. In a plain vanilla settlement, it is the Central Securities Depository where the counterparty requests to receive the financial instrument or from where the counterparty delivers the financial instruments.

Depository <Dpstry> contains the following **PartyIdentification55** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]			535
{Or	BIC <*BIC*>	[1..1]	IdentifierSet		536
Or	NameAndAddress <*NmAndAdr*>	[1..1]			536
	Name <*Nm*>	[1..1]	Text		537
	Address <*Adr*>	[0..1]			537
	AddressType <*AdrTp*>	[0..1]	CodeSet		537
	AddressLine <*AdrLine*>	[0..5]	Text		538
	StreetName <*StrtNm*>	[0..1]	Text		538
	BuildingNumber <*BldgNb*>	[0..1]	Text		538
	PostCode <*PstCd*>	[0..1]	Text		538
	TownName <*TwnNm*>	[0..1]	Text		538
	CountrySubDivision <*CtrySubDvsn*>	[0..1]	Text		538
	Country <*Ctry*>	[1..1]	CodeSet		539
Or}	Country <*Ctry*>	[1..1]	CodeSet		539
	AlternateIdentification <*AltrnId*>	[0..1]			539
	IdentificationType <*IdTp*>	[1..1]			539
{Or	Code <*Cd*>	[1..1]	CodeSet		539
Or}	Proprietary <*Prtry*>	[1..1]	±		540
	Country <*Ctry*>	[1..1]	CodeSet		540
	AlternateIdentification <*AltrnId*>	[1..1]	Text		540
	AdditionalInformation <*AddtlInf*>	[0..1]	±		540

7.1.23.1.1.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

Identification <Id> contains one of the following **PartyIdentification68Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	BIC <*BIC*>	[1..1]	IdentifierSet		536
Or	NameAndAddress <*NmAndAdr*>	[1..1]			536
	Name <*Nm*>	[1..1]	Text		537
	Address <*Adr*>	[0..1]			537
	AddressType <*AdrTp*>	[0..1]	CodeSet		537
	AddressLine <*AdrLine*>	[0..5]	Text		538
	StreetName <*StrtNm*>	[0..1]	Text		538
	BuildingNumber <*BldgNb*>	[0..1]	Text		538
	PostCode <*PstCd*>	[0..1]	Text		538
	TownName <*TwnNm*>	[0..1]	Text		538
	CountrySubDivision <*CtrySubDvsn*>	[0..1]	Text		538
	Country <*Ctry*>	[1..1]	CodeSet		539
Or}	Country <*Ctry*>	[1..1]	CodeSet		539

7.1.23.1.1.1.1 BIC <BIC>

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 632

7.1.23.1.1.1.2 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Identification of a party with its name and address in free text.

NameAndAddress <NmAndAdr> contains the following **NameAndAddress13** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Name <*Nm*>	[1..1]	Text		537
	Address <*Adr*>	[0..1]			537
	AddressType <*AdrTp*>	[0..1]	CodeSet		537
	AddressLine <*AdrLine*>	[0..5]	Text		538
	StreetName <*StrtNm*>	[0..1]	Text		538
	BuildingNumber <*BldgNb*>	[0..1]	Text		538
	PostCode <*PstCd*>	[0..1]	Text		538
	TownName <*TwnNm*>	[0..1]	Text		538
	CountrySubDivision <*CtrySubDvsn*>	[0..1]	Text		538
	Country <*Ctry*>	[1..1]	CodeSet		539

7.1.23.1.1.1.2.1 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 638

7.1.23.1.1.1.2.2 Address <Adr>

Presence: [0..1]

Definition: Postal address of a party.

Address <Adr> contains the following **PostalAddress8** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AddressType <*AdrTp*>	[0..1]	CodeSet		537
	AddressLine <*AdrLine*>	[0..5]	Text		538
	StreetName <*StrtNm*>	[0..1]	Text		538
	BuildingNumber <*BldgNb*>	[0..1]	Text		538
	PostCode <*PstCd*>	[0..1]	Text		538
	TownName <*TwnNm*>	[0..1]	Text		538
	CountrySubDivision <*CtrySubDvsn*>	[0..1]	Text		538
	Country <*Ctry*>	[1..1]	CodeSet		539

7.1.23.1.1.1.2.2.1 AddressType <AdrTp>

Presence: [0..1]

Definition: Identifies the nature of the postal address.

Datatype: "AddressType2Code" on page 583

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

7.1.23.1.1.1.2.2.2 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 639

7.1.23.1.1.1.2.2.3 StreetName <StrtNm>

Presence: [0..1]

Definition: Name of a street or thoroughfare.

Datatype: "Max70Text" on page 639

7.1.23.1.1.1.2.2.4 BuildingNumber <BldgNb>

Presence: [0..1]

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

Datatype: "Max16Text" on page 637

7.1.23.1.1.1.2.2.5 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 637

7.1.23.1.1.1.2.2.6 TownName <TwnNm>

Presence: [0..1]

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

Datatype: "Max35Text" on page 638

7.1.23.1.1.1.2.2.7 CountrySubDivision <CtrySubDvsn>

Presence: [0..1]

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

Datatype: "Max35Text" on page 638

7.1.23.1.1.1.2.2.8 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government, occupying a particular territory.

Datatype: "CountryCode" on page 591

7.1.23.1.1.1.3 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government, occupying a particular territory.

Datatype: "CountryCode" on page 591

7.1.23.1.1.2 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following **AlternatePartyIdentification5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IdentificationType <*IdTp*>	[1..1]			539
{Or	Code <*Cd*>	[1..1]	CodeSet		539
Or}	Proprietary <*Prtry*>	[1..1]	±		540
	Country <*Ctry*>	[1..1]	CodeSet		540
	AlternateIdentification <*AltrnId*>	[1..1]	Text		540

7.1.23.1.1.2.1 IdentificationType <IdTp>

Presence: [1..1]

Definition: Specifies the type of alternate identification of the party identified.

IdentificationType <IdTp> contains one of the following **IdentificationType40Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		539
Or}	Proprietary <*Prtry*>	[1..1]	±		540

7.1.23.1.1.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Type of identification is defined using a code.

Datatype: "TypeOfIdentification2Code" on page 626

CodeName	Name	Definition
ARNU	AlienRegistrationNumber	Number assigned by a government agency to identify foreign nationals.
CHTY	TaxExemptIdentificationNumber	Number assigned to a tax exempt entity.

CodeName	Name	Definition
CORP	CorporateIdentification	Number assigned to a corporate entity.
FIIN	ForeignInvestmentIdentityNumber	Number assigned to a foreign investor (other than the alien number).
TXID	TaxIdentificationNumber	Number assigned by a tax authority to an entity.

7.1.23.1.1.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of identification is defined using a data source scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification29" on page 396 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		396
	Issuer <*Issr*>	[1..1]	Text		397
	SchemeName <*SchmeNm*>	[0..1]	Text		397

7.1.23.1.1.2.2 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government, occupying a particular territory.

Datatype: "CountryCode" on page 591

7.1.23.1.1.2.3 AlternateIdentification <AltrnId>

Presence: [1..1]

Definition: Alternate identification for a party.

Datatype: "Max35Text" on page 638

7.1.23.1.1.3 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information to a party identification.

AdditionalInformation <AddtlInf> contains the following elements (see "PartyTextInformation1" on page 466 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <*DclrtnDtls*>	[0..1]	Text		466
	PartyContactDetails <*PtyCtctDtls*>	[0..1]	Text		466
	RegistrationDetails <*RegnDtls*>	[0..1]	Text		466

7.1.23.1.2 Party1 <Pty1>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the depository.

Party1 <Pty1> contains the following **PartyIdentificationAndAccount34** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		541
	AdditionalInformation <*AddtlInf*>	[0..1]	Text		542
	AlternateIdentification <*AltrnId*>	[0..1]			542
	IdentificationType <*IdTp*>	[1..1]			542
{Or	Code <*Cd*>	[1..1]	CodeSet		542
Or}	Proprietary <*Prtry*>	[1..1]	±		543
	Country <*Ctry*>	[1..1]	CodeSet		543
	AlternateIdentification <*AltrnId*>	[1..1]	Text		543
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	Text		543

7.1.23.1.2.1 Identification <Id>

Presence: [1..1]

Definition: Identification of a party.

Identification <Id> contains one of the following elements (see "PartyIdentification32Choice" on page 490 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	BIC <*BIC*>	[1..1]	IdentifierSet		491
Or	ProprietaryIdentification <*PrtryId*>	[1..1]	±		491
Or}	NameAndAddress <*NmAndAdr*>	[1..1]			491
	Name <*Nm*>	[1..1]	Text		492
	Address <*Adr*>	[0..1]			492
	AddressType <*AdrTp*>	[0..1]	CodeSet		492
	AddressLine <*AdrLine*>	[0..5]	Text		493
	StreetName <*StrtNm*>	[0..1]	Text		493
	BuildingNumber <*BldgNb*>	[0..1]	Text		493
	PostCode <*PstCd*>	[0..1]	Text		493
	TownName <*TwnNm*>	[0..1]	Text		493
	CountrySubDivision <*CtrySubDvsn*>	[0..1]	Text		493
	Country <*Ctry*>	[1..1]	CodeSet		494

7.1.23.1.2.2 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.

Datatype: "Max350Text" on page 638

7.1.23.1.2.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following **AlternatePartyIdentification5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IdentificationType <*IdTp*>	[1..1]			542
{Or	Code <*Cd*>	[1..1]	CodeSet		542
Or}	Proprietary <*Prtry*>	[1..1]	±		543
	Country <*Ctry*>	[1..1]	CodeSet		543
	AlternateIdentification <*AltrnId*>	[1..1]	Text		543

7.1.23.1.2.3.1 IdentificationType <IdTp>

Presence: [1..1]

Definition: Specifies the type of alternate identification of the party identified.

IdentificationType <IdTp> contains one of the following **IdentificationType40Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		542
Or}	Proprietary <*Prtry*>	[1..1]	±		543

7.1.23.1.2.3.1.1 Code <Cd>

Presence: [1..1]

Definition: Type of identification is defined using a code.

Datatype: "TypeOfIdentification2Code" on page 626

CodeName	Name	Definition
ARNU	AlienRegistrationNumber	Number assigned by a government agency to identify foreign nationals.
CHTY	TaxExemptIdentificationNumber	Number assigned to a tax exempt entity.
CORP	CorporateIdentification	Number assigned to a corporate entity.
FIIN	ForeignInvestmentIdentityNumber	Number assigned to a foreign investor (other than the alien number).
TXID	TaxIdentificationNumber	Number assigned by a tax authority to an entity.

7.1.23.1.2.3.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of identification is defined using a data source scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification29" on page 396 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		396
	Issuer <*Issr*>	[1..1]	Text		397
	SchemeName <*SchmeNm*>	[0..1]	Text		397

7.1.23.1.2.3.2 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government, occupying a particular territory.

Datatype: "CountryCode" on page 591

7.1.23.1.2.3.3 AlternateIdentification <AltrnId>

Presence: [1..1]

Definition: Alternate identification for a party.

Datatype: "Max35Text" on page 638

7.1.23.1.2.4 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

Datatype: "Max35Text" on page 638

7.1.23.1.3 Party2 <Pty2>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 1.

Party2 <Pty2> contains the following **PartyIdentificationAndAccount34** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		544
	AdditionalInformation <*AddtlInf*>	[0..1]	Text		544
	AlternateIdentification <*AltrnId*>	[0..1]			545
	IdentificationType <*IdTp*>	[1..1]			545
{Or	Code <*Cd*>	[1..1]	CodeSet		545
Or}	Proprietary <*Prtry*>	[1..1]	±		546
	Country <*Ctry*>	[1..1]	CodeSet		546
	AlternateIdentification <*AltrnId*>	[1..1]	Text		546
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	Text		546

7.1.23.1.3.1 Identification <Id>

Presence: [1..1]

Definition: Identification of a party.

Identification <Id> contains one of the following elements (see "PartyIdentification32Choice" on page 490 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	BIC <*BIC*>	[1..1]	IdentifierSet		491
Or	ProprietaryIdentification <*PrtryId*>	[1..1]	±		491
Or}	NameAndAddress <*NmAndAdr*>	[1..1]			491
	Name <*Nm*>	[1..1]	Text		492
	Address <*Adr*>	[0..1]			492
	AddressType <*AdrTp*>	[0..1]	CodeSet		492
	AddressLine <*AdrLine*>	[0..5]	Text		493
	StreetName <*StrtNm*>	[0..1]	Text		493
	BuildingNumber <*BldgNb*>	[0..1]	Text		493
	PostCode <*PstCd*>	[0..1]	Text		493
	TownName <*TwnNm*>	[0..1]	Text		493
	CountrySubDivision <*CtrySubDvsn*>	[0..1]	Text		493
	Country <*Ctry*>	[1..1]	CodeSet		494

7.1.23.1.3.2 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.

Datatype: "Max350Text" on page 638

7.1.23.1.3.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following **AlternatePartyIdentification5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IdentificationType <*IdTp*>	[1..1]			545
{Or	Code <*Cd*>	[1..1]	CodeSet		545
Or}	Proprietary <*Prtry*>	[1..1]	±		546
	Country <*Ctry*>	[1..1]	CodeSet		546
	AlternateIdentification <*AltrnId*>	[1..1]	Text		546

7.1.23.1.3.3.1 IdentificationType <IdTp>

Presence: [1..1]

Definition: Specifies the type of alternate identification of the party identified.

IdentificationType <IdTp> contains one of the following **IdentificationType40Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		545
Or}	Proprietary <*Prtry*>	[1..1]	±		546

7.1.23.1.3.3.1.1 Code <Cd>

Presence: [1..1]

Definition: Type of identification is defined using a code.

Datatype: "TypeOfIdentification2Code" on page 626

CodeName	Name	Definition
ARNU	AlienRegistrationNumber	Number assigned by a government agency to identify foreign nationals.
CHTY	TaxExemptIdentificationNumber	Number assigned to a tax exempt entity.
CORP	CorporateIdentification	Number assigned to a corporate entity.
FIIN	ForeignInvestmentIdentityNumber	Number assigned to a foreign investor (other than the alien number).
TXID	TaxIdentificationNumber	Number assigned by a tax authority to an entity.

7.1.23.1.3.3.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of identification is defined using a data source scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification29" on page 396 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		396
	Issuer <*Issr*>	[1..1]	Text		397
	SchemeName <*SchmeNm*>	[0..1]	Text		397

7.1.23.1.3.3.2 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government, occupying a particular territory.

Datatype: "CountryCode" on page 591

7.1.23.1.3.3.3 AlternateIdentification <AltrnId>

Presence: [1..1]

Definition: Alternate identification for a party.

Datatype: "Max35Text" on page 638

7.1.23.1.3.4 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

Datatype: "Max35Text" on page 638

7.1.23.1.4 Party3 <Pty3>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 2.

Party3 <Pty3> contains the following **PartyIdentificationAndAccount34** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		547
	AdditionalInformation *<AddtlInf>*	[0..1]	Text		547
	AlternateIdentification *<AltrnId>*	[0..1]			548
	IdentificationType *<IdTp>*	[1..1]			548
{Or	Code *<Cd>*	[1..1]	CodeSet		548
Or}	Proprietary *<Prtry>*	[1..1]	±		549
	Country *<Ctry>*	[1..1]	CodeSet		549
	AlternateIdentification *<AltrnId>*	[1..1]	Text		549
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	Text		549

7.1.23.1.4.1 Identification <Id>

Presence: [1..1]

Definition: Identification of a party.

Identification <Id> contains one of the following elements (see "PartyIdentification32Choice" on page 490 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	BIC *<BIC>*	[1..1]	IdentifierSet		491
Or	ProprietaryIdentification *<PrtryId>*	[1..1]	±		491
Or}	NameAndAddress *<NmAndAdr>*	[1..1]			491
	Name *<Nm>*	[1..1]	Text		492
	Address *<Adr>*	[0..1]			492
	AddressType *<AdrTp>*	[0..1]	CodeSet		492
	AddressLine *<AdrLine>*	[0..5]	Text		493
	StreetName *<StrtNm>*	[0..1]	Text		493
	BuildingNumber *<BldgNb>*	[0..1]	Text		493
	PostCode *<PstCd>*	[0..1]	Text		493
	TownName *<TwnNm>*	[0..1]	Text		493
	CountrySubDivision *<CtrySubDvsn>*	[0..1]	Text		493
	Country *<Ctry>*	[1..1]	CodeSet		494

7.1.23.1.4.2 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.

Datatype: "Max350Text" on page 638

7.1.23.1.4.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following **AlternatePartyIdentification5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IdentificationType <*IdTp*>	[1..1]			548
{Or	Code <*Cd*>	[1..1]	CodeSet		548
Or}	Proprietary <*Prtry*>	[1..1]	±		549
	Country <*Ctry*>	[1..1]	CodeSet		549
	AlternateIdentification <*AltrnId*>	[1..1]	Text		549

7.1.23.1.4.3.1 IdentificationType <IdTp>

Presence: [1..1]

Definition: Specifies the type of alternate identification of the party identified.

IdentificationType <IdTp> contains one of the following **IdentificationType40Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		548
Or}	Proprietary <*Prtry*>	[1..1]	±		549

7.1.23.1.4.3.1.1 Code <Cd>

Presence: [1..1]

Definition: Type of identification is defined using a code.

Datatype: "TypeOfIdentification2Code" on page 626

CodeName	Name	Definition
ARNU	AlienRegistrationNumber	Number assigned by a government agency to identify foreign nationals.
CHTY	TaxExemptIdentificationNumber	Number assigned to a tax exempt entity.
CORP	CorporateIdentification	Number assigned to a corporate entity.
FIIN	ForeignInvestmentIdentityNumber	Number assigned to a foreign investor (other than the alien number).
TXID	TaxIdentificationNumber	Number assigned by a tax authority to an entity.

7.1.23.1.4.3.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of identification is defined using a data source scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification29" on page 396 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		396
	Issuer <*Issr*>	[1..1]	Text		397
	SchemeName <*SchmeNm*>	[0..1]	Text		397

7.1.23.1.4.3.2 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government, occupying a particular territory.

Datatype: "CountryCode" on page 591

7.1.23.1.4.3.3 AlternateIdentification <AltrnId>

Presence: [1..1]

Definition: Alternate identification for a party.

Datatype: "Max35Text" on page 638

7.1.23.1.4.4 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

Datatype: "Max35Text" on page 638

7.1.23.1.5 Party4 <Pty4>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 3.

Party4 <Pty4> contains the following **PartyIdentificationAndAccount34** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		550
	AdditionalInformation *<AddtlInf>*	[0..1]	Text		550
	AlternateIdentification *<AltrnId>*	[0..1]			551
	IdentificationType *<IdTp>*	[1..1]			551
{Or	Code *<Cd>*	[1..1]	CodeSet		551
Or}	Proprietary *<Prtry>*	[1..1]	±		552
	Country *<Ctry>*	[1..1]	CodeSet		552
	AlternateIdentification *<AltrnId>*	[1..1]	Text		552
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	Text		552

7.1.23.1.5.1 Identification <Id>

Presence: [1..1]

Definition: Identification of a party.

Identification <Id> contains one of the following elements (see "PartyIdentification32Choice" on page 490 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	BIC *<BIC>*	[1..1]	IdentifierSet		491
Or	ProprietaryIdentification *<PrtryId>*	[1..1]	±		491
Or}	NameAndAddress *<NmAndAdr>*	[1..1]			491
	Name *<Nm>*	[1..1]	Text		492
	Address *<Adr>*	[0..1]			492
	AddressType *<AdrTp>*	[0..1]	CodeSet		492
	AddressLine *<AdrLine>*	[0..5]	Text		493
	StreetName *<StrtNm>*	[0..1]	Text		493
	BuildingNumber *<BldgNb>*	[0..1]	Text		493
	PostCode *<PstCd>*	[0..1]	Text		493
	TownName *<TwnNm>*	[0..1]	Text		493
	CountrySubDivision *<CtrySubDvsn>*	[0..1]	Text		493
	Country *<Ctry>*	[1..1]	CodeSet		494

7.1.23.1.5.2 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.

Datatype: "Max350Text" on page 638

7.1.23.1.5.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following **AlternatePartyIdentification5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IdentificationType <*IdTp*>	[1..1]			551
{Or	Code <*Cd*>	[1..1]	CodeSet		551
Or}	Proprietary <*Prtry*>	[1..1]	±		552
	Country <*Ctry*>	[1..1]	CodeSet		552
	AlternateIdentification <*AltrnId*>	[1..1]	Text		552

7.1.23.1.5.3.1 IdentificationType <IdTp>

Presence: [1..1]

Definition: Specifies the type of alternate identification of the party identified.

IdentificationType <IdTp> contains one of the following **IdentificationType40Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		551
Or}	Proprietary <*Prtry*>	[1..1]	±		552

7.1.23.1.5.3.1.1 Code <Cd>

Presence: [1..1]

Definition: Type of identification is defined using a code.

Datatype: "TypeOfIdentification2Code" on page 626

CodeName	Name	Definition
ARNU	AlienRegistrationNumber	Number assigned by a government agency to identify foreign nationals.
CHTY	TaxExemptIdentificationNumber	Number assigned to a tax exempt entity.
CORP	CorporateIdentification	Number assigned to a corporate entity.
FIIN	ForeignInvestmentIdentityNumber	Number assigned to a foreign investor (other than the alien number).
TXID	TaxIdentificationNumber	Number assigned by a tax authority to an entity.

7.1.23.1.5.3.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of identification is defined using a data source scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification29" on page 396 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		396
	Issuer <*Issr*>	[1..1]	Text		397
	SchemeName <*SchmeNm*>	[0..1]	Text		397

7.1.23.1.5.3.2 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government, occupying a particular territory.

Datatype: "CountryCode" on page 591

7.1.23.1.5.3.3 AlternateIdentification <AltrnId>

Presence: [1..1]

Definition: Alternate identification for a party.

Datatype: "Max35Text" on page 638

7.1.23.1.5.4 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

Datatype: "Max35Text" on page 638

7.1.23.1.6 Party5 <Pty5>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 4.

Party5 <Pty5> contains the following **PartyIdentificationAndAccount34** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		553
	AdditionalInformation <*AddtlInf*>	[0..1]	Text		553
	AlternateIdentification <*AltrnId*>	[0..1]			554
	IdentificationType <*IdTp*>	[1..1]			554
{Or	Code <*Cd*>	[1..1]	CodeSet		554
Or}	Proprietary <*Prtry*>	[1..1]	±		555
	Country <*Ctry*>	[1..1]	CodeSet		555
	AlternateIdentification <*AltrnId*>	[1..1]	Text		555
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	Text		555

7.1.23.1.6.1 Identification <Id>

Presence: [1..1]

Definition: Identification of a party.

Identification <Id> contains one of the following elements (see "PartyIdentification32Choice" on page 490 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	BIC <*BIC*>	[1..1]	IdentifierSet		491
Or	ProprietaryIdentification <*PrtryId*>	[1..1]	±		491
Or}	NameAndAddress <*NmAndAdr*>	[1..1]			491
	Name <*Nm*>	[1..1]	Text		492
	Address <*Adr*>	[0..1]			492
	AddressType <*AdrTp*>	[0..1]	CodeSet		492
	AddressLine <*AdrLine*>	[0..5]	Text		493
	StreetName <*StrtNm*>	[0..1]	Text		493
	BuildingNumber <*BldgNb*>	[0..1]	Text		493
	PostCode <*PstCd*>	[0..1]	Text		493
	TownName <*TwnNm*>	[0..1]	Text		493
	CountrySubDivision <*CtrySubDvsn*>	[0..1]	Text		493
	Country <*Ctry*>	[1..1]	CodeSet		494

7.1.23.1.6.2 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.

Datatype: "Max350Text" on page 638

7.1.23.1.6.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following **AlternatePartyIdentification5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IdentificationType <*IdTp*>	[1..1]			554
{Or	Code <*Cd*>	[1..1]	CodeSet		554
Or}	Proprietary <*Prtry*>	[1..1]	±		555
	Country <*Ctry*>	[1..1]	CodeSet		555
	AlternateIdentification <*AltrnId*>	[1..1]	Text		555

7.1.23.1.6.3.1 IdentificationType <IdTp>

Presence: [1..1]

Definition: Specifies the type of alternate identification of the party identified.

IdentificationType <IdTp> contains one of the following **IdentificationType40Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		554
Or}	Proprietary <*Prtry*>	[1..1]	±		555

7.1.23.1.6.3.1.1 Code <Cd>

Presence: [1..1]

Definition: Type of identification is defined using a code.

Datatype: "TypeOfIdentification2Code" on page 626

CodeName	Name	Definition
ARNU	AlienRegistrationNumber	Number assigned by a government agency to identify foreign nationals.
CHTY	TaxExemptIdentificationNumber	Number assigned to a tax exempt entity.
CORP	CorporateIdentification	Number assigned to a corporate entity.
FIIN	ForeignInvestmentIdentityNumber	Number assigned to a foreign investor (other than the alien number).
TXID	TaxIdentificationNumber	Number assigned by a tax authority to an entity.

7.1.23.1.6.3.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of identification is defined using a data source scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification29" on page 396 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		396
	Issuer <*Issr*>	[1..1]	Text		397
	SchemeName <*SchmeNm*>	[0..1]	Text		397

7.1.23.1.6.3.2 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government, occupying a particular territory.

Datatype: "CountryCode" on page 591

7.1.23.1.6.3.3 AlternateIdentification <AltrnId>

Presence: [1..1]

Definition: Alternate identification for a party.

Datatype: "Max35Text" on page 638

7.1.23.1.6.4 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

Datatype: "Max35Text" on page 638

7.1.24 Statement Update Type

7.1.24.1 StatementUpdateTypeCodeAndDSSCodeChoice

Definition: Choice between formats for the update type.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	StatementUpdateTypeAsCode <*StmtUpdTpAsCd*>	[1..1]	CodeSet		555
Or}	StatementUpdateTypeAsDSS <*StmtUpdTpAsDSS*>	[1..1]	±		556

7.1.24.1.1 StatementUpdateTypeAsCode <StmtUpdTpAsCd>

Presence: [1..1]

Definition: Update type expressed as a code.

Datatype: "StatementUpdateTypeCode" on page 621

CodeName	Name	Definition
COMP	Complete	Statement is complete.
DELT	Delta	Statement contains changes only.

7.1.24.1.2 StatementUpdateTypeAsDSS <StmtUpdTpAsDSS>

Presence: [1..1]

Definition: Update type expressed as a data source scheme and a code used within the data source scheme.

StatementUpdateTypeAsDSS <StmtUpdTpAsDSS> contains the following elements (see "GenericIdentification7" on page 395 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Issuer <*Issr*>	[1..1]	Text		395
	Information <*Inf*>	[1..1]	Text		395

7.1.25 Status

7.1.25.1 AffirmationReason1Choice

Definition: Choice of format for the affirmation status.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Reason <*Rsn*>	[1..*]			556
	Code <*Cd*>	[1..1]	±		556
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		557
Or}	NoSpecifiedReason <*NoSpcfdRsn*>	[1..1]	CodeSet		557

7.1.25.1.1 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the UnaffirmedStatus.

Reason <Rsn> contains the following **AffirmationReason1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	±		556
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		557

7.1.25.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a unaffirmed status.

Code <Cd> contains one of the following elements (see "UnaffirmedReason2Choice" on page 560 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		560
Or}	Proprietary *<Prtry>*	[1..1]	±		561

7.1.25.1.1.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional information about the reason in narrative form.

Datatype: "Max210Text" on page 638

7.1.25.1.2 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 605

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

7.1.25.2 UnmatchedReason7Choice

Definition: Choice of format for the statement query unmatched reason.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		557
Or}	Proprietary *<Prtry>*	[1..1]	±		560

7.1.25.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has an unmatched status.

Datatype: "UnmatchedReason4Code" on page 628

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
CADE	RepurchaseCallDelay	Transaction call delay does not match.
CHAR	ChargesAmount	Charges amount does not match.
CMIS	NoMatch	A matching instruction from your counterparty could not be found.
CPCA	CounterpartyCancelled	Counterparty cancelled their instruction.
DDAT	SettlementDate	Settlement date/time does not match.

CodeName	Name	Definition
DDEA	DealPrice	Deal price does not match.
DEAL	TransactionDealAmount	Deal amount does not match.
DELN	TransactionDirection	Direction of the trade does not match. Counterparty expects a delivery from you, not a receipt or vice versa.
DEPT	ReceivingDeliveringDepository	Depository does not match.
DMON	SettlementAmount	Settlement amount does not match
DQUA	FinancialInstrumentQuantity	Quantity of financial instruments does not match.
DSEC	FinancialInstrument	Financial instrument identification does not match, for example, ISIN, financial instrument attributes differs...
DTRD	TradeDate	Trade date does not match.
EXEC	ExecutionBrokerCommission	Executing broker's commission does not match.
FORF	ForfeitRepurchaseAmount	Forfeit amount does not match.
LATE	MarketDeadlineMissed	Your instruction was too late for matching.
LEOG	LetterOfGuarantee	Counterparty is for settlement through letter of guarantee, your instruction is not, or vice versa.
MCAN	MatchingRecordCancelled	Corresponding matching record has been cancelled.
NARR	NarrativeReason	See narrative field for the reason.
PHYS	PhysicalSettlement	Counterparty's instruction is physical settlement, your instruction is not, or vice versa.
PLCE	PlaceOfTrade	Place of trade does not match.
PODU	PossibleDuplicate	Instruction has not been matched. It is a possible duplicate instruction.
REPA	RepurchaseAmount	Termination transaction amount does not match.
REPO	RepurchaseRate	Repurchase rate does not match.
REPP	RepurchasePremiumAmount	Premium amount does not match.
RERT	RepurchaseRateType	Repurchase rate type does not match.
RSPR	RepurchaseSpreadRate	Spread rate does not match.
RTGS	RTGSSystem	Counterparty is for Real Time Gross Settlement (RTGS) system, you are for non-RTGS or vice versa.
SAFE	SafekeepingAccount	Safekeeping account used as matching criteria on the market concerned does not match. This includes Buyer/seller's account, direct client's account at the receiving/delivering agent, or receiving/delivering agent's account at the CSD.

CodeName	Name	Definition
SETR	SettlementTransaction	Settlement transaction type does not match (relates to the settlement transaction type codes available for field :22F::SETR.)
SETS	SettlementSystemMethod	Settlement system/method does not match (for example, instruction is to settle using settlement system/method A. Counterparty expects settlement to occur using settlement system/method B).
TERM	ClosingDateTime	Closing date/time does not match.
TXST	TaxStatus	Disagreement on the tax status of the financial instruments to be settled.
VASU	VariableRateSupport	Variable rate support does not match (repo).
POSE	PositionEffect	Position effect does not match.
BORT	BorrowingRate	Borrowing rate does not match.
COAX	ConsumptionTax	Consumption tax amount does not match.
OTHI	OtherFinancialInstrumentIdentification	OtherIdentification of financial instrument identification does not match.
BOFE	BorrowingFee	Borrowing fee does not match.
TACR	AccruedInterestTax1	Accrued interest tax indicator does not match.
SDAT	SettlementDate2	Settlement date in the second leg does not match.
COID	CommonIdentification	CommonIdentification does not match.
SCRA	StandardCollateralRatio	Standard collateral ratio does not match.
ACRU	AccruedInterestAmount1	Accrued interest amount does not match.
SHAI	SecuritiesHaircut	Securities haircut rate does not match.
ACRS	AccruedInterestAmount2	Accrued interest amount in the second leg does not match.
DEAS	DealAmount2	Deal amount in the second leg does not match.
CATI	CallableTradeIndicator	CallableTradeIndicator does not match.
TACS	AccruedInterestTax2	Accrued interest tax indicator in the second leg does not match.
DBNM	StandingSettlementInstruction	Counterparty's instruction is for settlement through standing settlement instruction, your instruction is not, or vice versa.
MADA	MaturityDate	Maturity date does not match.
OLID	ClientOrderLinkIdentification	ClientOrderLinkIdentification does not match.

CodeName	Name	Definition
TRSA	ClosingSettlementAmount	Closing settlement amount does not match.
TRTE	TypeOfFinancingClosing	Type of financing closing does not match.
BOIA	BorrowingInterestAmount	Borrowing interest amount does not match.
OPLI	OpeningLegIdentification	OpeningLegIdentification does not match.
TRTR	TradeTransactionType	Trade transaction type does not match.
LWCO	LendingWithCollateral	LendingWithCollateral does not match.
INTT	InterestType	Interest type does not match.
CUFC	CurrentFactor	Current factor does not match.
LTME	LendingTransactionMethod	Lending transaction method does not match.
ENFC	EndFactor	End factor does not match.
CLSE	ClearingSegment	Counterparty's instruction is for settlement through clearing segment, your instruction is not, or vice versa.

7.1.25.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has an unmatched status.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		395
	Issuer <*Issr*>	[1..1]	Text		396
	SchemeName <*SchmeNm*>	[0..1]	Text		396

7.1.25.3 UnaffirmedReason2Choice

Definition: Choice of format for the unaffirmed reason.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		560
Or}	Proprietary <*Prtry*>	[1..1]	±		561

7.1.25.3.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has an unaffirmed status.

Datatype: "UnaffirmedReason1Code" on page 627

CodeName	Name	Definition
NAFF	CounterpartyNotAffirmed	Specifies the reason the counterparty has not affirmed.

7.1.25.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a unaffirmed status.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		395
	Issuer <*Issr*>	[1..1]	Text		396
	SchemeName <*SchmeNm*>	[0..1]	Text		396

7.1.25.4 RejectionReason9Choice

Definition: Choice of format for the rejection reason.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		561
Or}	Proprietary <*Prtry*>	[1..1]	±		564

7.1.25.4.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: "RejectionReason28Code" on page 608

CodeName	Name	Definition
ASTM	AgreementStartDate	Agreement start date is missing or invalid.
BUSE	TypeOfOrderRejection	Unrecognised or invalid type of order.
CADE	TransactionCallDelay	Unrecognised or invalid transaction call delay.
COMC	CommercializationContractRejection	Unrecognized or invalid commercialization contract.
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.
DDEA	DealPrice	Unrecognised or invalid deal price.
DEPT	PlaceOfSettlementRejection	Unrecognised or invalid place of settlement.
DMON	SettlementAmountRejection	Unrecognised or invalid settlement amount.

CodeName	Name	Definition
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
DTRD	TradeDate	Unrecognised or invalid trade date or requested trade date or future trade date.
FEEE	FeeCommissionRejection	Unrecognized or invalid fee or commission.
FORF	ForfeitAmount	Unrecognised or invalid forfeit amount.
ICAG	DeliveringAgent	Delivering agent is not recognised or is invalid.
ICUS	ReceivingOrDeliveringCustodianRejection	Unrecognised or invalid receiving or delivering custodian.
IEXE	ReceivingDeliveringParty3	Unrecognised or invalid buyer or seller.
IIND	CommonReferenceRejection	Unrecognised, invalid or missing common reference.
INNA	NarrativeInformationRejection	Unrecognised or invalid service level agreement preagreed narrative information.
NARR	NarrativeReason	A narrative reason is provided.
NCRR	SettlementAmountCurrencyRejection	Unrecognised or invalid settlement amount currency.
ODNP	OrderDateNotProvided	Order entry date is missing.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
QUNP	QuantityUnitType	Quantity unit type is not provided.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
CTRA	ClosingTransactionAmount	Unrecognised or invalid closing closing amount.
REPO	RepurchaseRate	Unrecognised or invalid repurchase rate.
REPP	PremiumAmount	Unrecognised or invalid premium amount.
RERT	RepurchaseRateType	Unrecognised or invalid repurchase rate type.
RSPR	SpreadRate	Unrecognised or invalid spread rate.
SAFE	SafekeepingAccountRejection	Instruction contains an invalid or unrecognised safekeeping account.
SETR	SettlementTransactionRejection	Unrecognised or invalid settlement transaction type.
SETS	SettlementSystemMethodRejection	Unrecognised or invalid settlement system/method instructed.
TERM	ClosingDateTimeRejection	Unrecognised or invalid closing date/time.

CodeName	Name	Definition
TNAR	TransactionNoticeAlreadyAcceptedOrRejected	A message with the same Transaction Notice Reference, Market Member, and Intermediary has already been processed.
TNIU	TransactionNoticeIDUnknown	The combination of the Transaction Notice Reference, Market Member, and Intermediary is unknown.
TQHI	TradedQuantityHigherThanOriginalOrderQuantity	Market member executed the order exceeding the requested quantity.
TQNP	TradedSecuritiesQuantity	Traded securities quantity not provided.
TXST	TaxStatusRejection	Unrecognised or invalid tax status of the securities instructed.
ULNK	InvalidReference	Instruction contains an invalid message reference, reference is unknown.
VASU	VariableRateSupportRejection	Unrecognised or invalid variable rate support (repurchase agreement).
INIR	InstructionIrrevocable	The instruction is irrevocable
OPNM	OptionNumberRejection	Unrecognised option number.
OPTY	InvalidOptionType	Invalid option type.
UKWN	UnknownSymbol	Financial instrument's symbol has not been recognized.
EXLI	ExceedsLimit	Countervalue of the order exceeds the allowed trading limit or quote exceeds limit.
INPR	InvalidPrice	Price does not comply with the financial instrument's characteristics.
PRIC	PriceExceeds	Price in the execution exceeds the order price.
EQTY	QuantityExceeds	Quantity in the execution exceeds the ordered quantity.
SIDE	WrongSide	Order is for the wrong side.
CADI	CalculationDifference	This is primarily used when the Notice of Execution received by the buy-side contains fees, gross trade amount, net trade amount, etc., values that differ from the buy-side's calculations. Buy-side may reject the trade if they feel that the difference in calculations is too high.
CPTY	UnknownDealExposure	Deal or exposure is unknown.
DISC	DisagreeWithCallAmount	Party A does not agree with the call amount.
DISE	DisagreeWithExposureAmount	Party A does not agree with the exposure amount.
RESU	MissingResultingAmount	Resulting amount must be filled in as Exchange rate is present.
XRAT	MissingExchangeRate	There cannot be a resulting amount without an exchange rate.

CodeName	Name	Definition
ACRU	UnexpectedAccruedInterest	Accrued interest is not applicable for this type of security.
GAMN	GrossAmountLessThanNetAmount	Gross amount is less than net amount.
DFLT	MissingDefaultOption	One option must be marked as the default.
FAIL	FailedValidation	The validation of the advice/instruction/request failed.
INDT	InvalidDetails	Message details specified in the instruction/request are inconsistent with those that were specified in the relating original message.
OTHR	Other	Other reason.

7.1.25.4.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		395
	Issuer <*Issr*>	[1..1]	Text		396
	SchemeName <*SchmeNm*>	[0..1]	Text		396

7.1.25.5 ProprietaryStatusAndReason1

Definition: Provides the proprietary status and reason of an instruction or an instruction cancellation.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <*PrtrySts*>	[1..1]	±		564
	ProprietaryReason <*PrtryRsn*>	[0..*]	±		565

7.1.25.5.1 ProprietaryStatus <PrtrySts>

Presence: [1..1]

Definition: Proprietary identification of the status related to an instruction.

ProprietaryStatus <PrtrySts> contains the following elements (see <u>"GenericIdentification20" on page 397</u> for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		397
	Issuer *<Issr>*	[1..1]	Text		397
	SchemeName *<SchmeNm>*	[0..1]	Text		397

7.1.25.5.2 ProprietaryReason <PrtryRsn>

Presence: [0..*]

Definition: Proprietary identification of the reason related to a proprietary status.

ProprietaryReason <PrtryRsn> contains the following elements (see <u>"ProprietaryReason1" on page 424</u> for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[0..1]	±		424
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		424

7.1.25.6 PendingProcessing1Choice

Definition: Choice of format for the Pending Processing status.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason *<NoSpcfdRsn>*	[1..1]	CodeSet		565
Or}	Reason *<Rsn>*	[1..*]			565
	Code *<Cd>*	[1..1]			566
{Or	Code *<Cd>*	[1..1]	CodeSet		566
Or}	Proprietary *<Prtry>*	[1..1]	±		566
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		566

7.1.25.6.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: <u>"NoReasonCode" on page 605</u>

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

7.1.25.6.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the Pending Processing Status.

Reason <Rsn> contains the following **AwaitingAffirmationReason1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]			566
{Or	Code <*Cd*>	[1..1]	CodeSet		566
Or}	Proprietary <*Prtry*>	[1..1]	±		566
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		566

7.1.25.6.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the trade is wainting the affirmation.

Code <Cd> contains one of the following **AwaitingAffirmationReason1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		566
Or}	Proprietary <*Prtry*>	[1..1]	±		566

7.1.25.6.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has been alleged.

Datatype: "AwaitingAffirmationReason1Code" on page 584

CodeName	Name	Definition
WAFF	AwaitingAffirmation	Affirmation has not been received yet.

7.1.25.6.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has been alleged.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		395
	Issuer <*Issr*>	[1..1]	Text		396
	SchemeName <*SchmeNm*>	[0..1]	Text		396

7.1.25.6.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional information about the reason in narrative form.

Datatype: "Max210Text" on page 638

7.1.25.7 MatchingStatus8Choice

Definition: Choice of format for the matching status.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		567
Or}	Proprietary <*Prtry*>	[1..1]	±		567

7.1.25.7.1 Code <Cd>

Presence: [1..1]

Definition: Provides the matching status of the instruction.

Datatype: "MatchingStatus1Code" on page 605

CodeName	Name	Definition
MACH	Matched	Instruction has been matched.
NMAT	Unmatched	Instruction has not been matched.

7.1.25.7.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the matching status of the instruction.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		395
	Issuer <*Issr*>	[1..1]	Text		396
	SchemeName <*SchmeNm*>	[0..1]	Text		396

7.1.25.8 MatchingReason1Choice

Definition: Choice of format for the matching processing status.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Reason <*Rsn*>	[1..*]			567
	Code <*Cd*>	[1..1]	±		568
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		568
Or}	NoSpecifiedReason <*NoSpcfdRsn*>	[1..1]	CodeSet		568

7.1.25.8.1 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the UnmatchStatus.

Reason <Rsn> contains the following **UnmatchedReason5** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Code *<Cd>*	[1..1]	±		568
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		568

7.1.25.8.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has an unmatched status.

Code <Cd> contains one of the following elements (see "UnmatchedReason7Choice" on page 557 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		557
Or}	Proprietary *<Prtry>*	[1..1]	±		560

7.1.25.8.1.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional information about the reason in narrative form.

Datatype: "Max210Text" on page 638

7.1.25.8.2 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 605

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

7.1.25.9 InstructionProcessingReason2Choice

Definition: Choice of format for the instruction processing status.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Reason <*Rsn*>	[1..*]			569
	Code <*Cd*>	[1..1]			569
{Or	Code <*Cd*>	[1..1]	CodeSet		569
Or}	Proprietary <*Prtry*>	[1..1]	±		571
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		571
Or}	NoSpecifiedReason <*NoSpcfdRsn*>	[1..1]	CodeSet		572

7.1.25.9.1 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the InRepairStatus.

Reason <Rsn> contains the following **RepairReason5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]			569
{Or	Code <*Cd*>	[1..1]	CodeSet		569
Or}	Proprietary <*Prtry*>	[1..1]	±		571
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		571

7.1.25.9.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction is in repair.

Code <Cd> contains one of the following **RepairReason9Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		569
Or}	Proprietary <*Prtry*>	[1..1]	±		571

7.1.25.9.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: "RepairReason7Code" on page 611

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
BATC	ProcessingBatch	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.

CodeName	Name	Definition
BUSE	TypeOfOrderRepair	Unrecognised or invalid type of order.
CADE	TransactionCallDelay	Unrecognised or invalid transaction call delay.
CASH	CashAccount	Unrecognised or invalid cash account.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
COMC	CommercializationContractRepair	Unrecognized or invalid commercialization contract.
DDAT	SettlementDate	Unrecognised or invalid settlement date.
DDEA	DealPrice	Unrecognised or invalid deal price.
DEPT	ReceivingDeliveringDepository	Depository mismatch.
DMON	SettlementAmount	Unrecognised or invalid settlement amount.
DQUA	Quantity	Unrecognised or invalid settlement quantity.
DSEC	Security	Unrecognised or invalid financial instrument identification.
DTRD	TradeDate	Unrecognised or invalid trade date.
FEEE	FeeCommissionRepair	Unrecognised or invalid fee or commission.
FORF	ForfeitAmount	Unrecognised or invalid forfeit amount.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository mismatch.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 mismatch.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 mismatch.
IIND	CommonReference	Unrecognised, invalid or missing common reference.
INNA	NarrativeInformationRepair	Unrecognised or invalid service level agreement pre-agreed narrative information.
LEOG	LetterOfGuaranteeIndicator	Unrecognised or invalid letter of guarantee indicator instructed.
NARR	NarrativeReason	See narrative field for reason.
NCRR	SettlementAmountCurrency	Unrecognised or invalid settlement amount currency.
NRGM	NoMatch	Cancellation request is in repair since more than one instruction match to the cancellation criteria.
NRGN	NotFound	Cancellation request is in repair since the instruction could not be found.

CodeName	Name	Definition
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
CTRA	ClosingTransactionAmount	Unrecognised or invalid closing transaction amount.
REPO	RepurchaseRate	Unrecognised or invalid repurchase rate.
REPP	PremiumAmount	Unrecognised or invalid premium amount.
RERT	RepurchaseRateType	Unrecognised or invalid repurchase rate type.
RSPR	SpreadRate	Unrecognised or invalid spread rate.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Impossible to use the RTGS system instructed (NRTG or YRTG).
SAFE	SafekeepingAccount	Unrecognised or invalid message sender's safekeeping account.
SETR	SettlementTransaction	Unrecognised or invalid settlement transaction type.
SETS	SettlementSystemMethod	Unrecognised or invalid settlement system/method instructed.
TERM	ClosingDateTime	Unrecognised or invalid closing date/time.
TXST	TaxStatus	Unrecognised or invalid tax status of the securities instructed.
ULNK	Unknown	Message was not recognised. Unknown linked reference.
VASU	VariableRateSupport	Unrecognised or invalid variable rate support (repurchase agreement).

7.1.25.9.1.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		395
	Issuer <*Issr*>	[1..1]	Text		396
	SchemeName <*SchmeNm*>	[0..1]	Text		396

7.1.25.9.1.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional information about the reason in narrative form.

Datatype: "Max210Text" on page 638

7.1.25.9.2 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 605

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

7.1.25.10 InstructionProcessingReason1Choice

Definition: Choice of format for the instruction processing status.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Reason <*Rsn*>	[1..*]			572
	Code <*Cd*>	[1..1]	±		572
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		572
Or}	NoSpecifiedReason <*NoSpcfdRsn*>	[1..1]	CodeSet		573

7.1.25.10.1 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the RejectedStatus.

Reason <Rsn> contains the following **RejectionReason9** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	±		572
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		572

7.1.25.10.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a rejected status.

Code <Cd> contains one of the following elements (see "RejectionReason9Choice" on page 561 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		561
Or}	Proprietary <*Prtry*>	[1..1]	±		564

7.1.25.10.1.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional information about the reason in narrative form.

Datatype: "Max210Text" on page 638

7.1.25.10.2 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 605

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

7.1.25.11 CancellationReason11Choice

Definition: Choice of format for the cancellation processing status.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <*NoSpcfdRsn*>	[1..1]	CodeSet		573
Or}	Reason <*Rsn*>	[1..*]			573
	Code <*Cd*>	[1..1]			574
{Or	Code <*Cd*>	[1..1]	CodeSet		574
Or}	Proprietary <*Prtry*>	[1..1]	±		574
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		574

7.1.25.11.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 605

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

7.1.25.11.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the CancellationPending Status.

Reason <Rsn> contains the following **AwaitingCancellationReason1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]			574
{Or	Code <*Cd*>	[1..1]	CodeSet		574
Or}	Proprietary <*Prtry*>	[1..1]	±		574
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		574

7.1.25.11.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the trade is wainting the cancellation.

Code <Cd> contains one of the following **AwaitingCancellationReason1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		574
Or}	Proprietary <*Prtry*>	[1..1]	±		574

7.1.25.11.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has been alleged.

Datatype: "AwaitingCancellationReason1Code" on page 584

CodeName	Name	Definition
WCAN	AwaitingCancellation	Cancellation has not been received yet.

7.1.25.11.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has been alleged.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		395
	Issuer <*Issr*>	[1..1]	Text		396
	SchemeName <*SchmeNm*>	[0..1]	Text		396

7.1.25.11.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional information about the reason in narrative form.

Datatype: "Max210Text" on page 638

7.1.25.12 AffirmationStatus7Choice

Definition: Choice of format for the affirmation status.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		575
Or}	Proprietary <*Prtry*>	[1..1]	±		575

7.1.25.12.1 Code <Cd>

Presence: [1..1]

Definition: Status of affirmation of a trade.

Datatype: "AffirmationStatus1Code" on page 583

CodeName	Name	Definition
AFFI	Affirmed	Status of the transaction is affirmed.
NAFI	Unaffirmed	Status of the transaction is unaffirmed.

7.1.25.12.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Trade has been unaffirmed.

Proprietary <Prtry> contains the following elements (see "GenericIdentification38" on page 395 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		395
	Issuer <*Issr*>	[1..1]	Text		396
	SchemeName <*SchmeNm*>	[0..1]	Text		396

7.1.26 Underlying Ratio

7.1.26.1 UnderlyingRatio1

Definition: Related financial instrument into which the security can be converted.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UnderlyingQuantityDenominator <*UndrlygQtyDnmtr*>	[1..1]	±		575
	UnderlyingQuantityNumerator <*UndrlygQtyNmrtr*>	[1..1]	±		576
	RelatedFinancialInstrumentIdentification <*RltdFinInstrmId*>	[0..*]	±		576

7.1.26.1.1 UnderlyingQuantityDenominator <UndrlygQtyDnmtr>

Presence: [1..1]

Definition: Number of held securities for the exercise.

UnderlyingQuantityDenominator <UndrlygQtyDnmtr> contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 390 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Unit <*Unit*>	[1..1]	Quantity		391
Or	FaceAmount <*FaceAmt*>	[1..1]	Amount		391
Or}	AmortisedValue <*AmtsdVal*>	[1..1]	Amount		391

7.1.26.1.2 UnderlyingQuantityNumerator <UndrlygQtyNmrtr>

Presence: [1..1]

Definition: Number of related securities for the exercise.

UnderlyingQuantityNumerator <UndrlygQtyNmrtr> contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 390 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Unit <*Unit*>	[1..1]	Quantity		391
Or	FaceAmount <*FaceAmt*>	[1..1]	Amount		391
Or}	AmortisedValue <*AmtsdVal*>	[1..1]	Amount		391

7.1.26.1.3 RelatedFinancialInstrumentIdentification <RltdFinInstrmId>

Presence: [0..*]

Definition: Related security into which the security can be converted.

RelatedFinancialInstrumentIdentification <RltdFinInstrmId> contains the following elements (see "SecurityIdentification14" on page 388 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..1]	IdentifierSet		389
	OtherIdentification <*OthrId*>	[0..*]			390
	Identification <*Id*>	[1..1]	Text		390
	Suffix <*Sfx*>	[0..1]	Text		390
	Type <*Tp*>	[1..1]	±		390
	Description <*Desc*>	[0..1]	Text		390

7.1.27 Yield Calculation

7.1.27.1 YieldCalculation2

Definition: Return provided by a financial instrument.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[1..1]	Rate		577
	CalculationType <*ClctnTp*>	[1..1]	CodeSet		577
	RedemptionPrice <*RedPric*>	[0..1]	±		579
	ValueDate <*ValDt*>	[0..1]	Date		579
	ValuePeriod <*ValPrd*>	[0..1]	±		579
	CalculationDate <*ClctnDt*>	[0..1]	Date		580

7.1.27.1.1 Value <Val>

Presence: [1..1]

Definition: Result of the yield calculation.

Datatype: "PercentageRate" on page 636

7.1.27.1.2 CalculationType <ClctnTp>

Presence: [1..1]

Definition: Specifies the type of calculation.

Datatype: "CalculationType1Code" on page 586

CodeName	Name	Definition
AFTX	AfterTax	The yield on the bond net of any tax consequences from holding the bond. The discount on municipal securities can be subject to both capital gains taxes and ordinary income taxes. Calculated from dollar price.
ANNU	Annual	The annual interest or dividend income an investment earns, expressed as a percentage of the investment's total value.
ISSU	AtIssue	The yield of the bond offered on the issue date.
AVMA	ToAverageMaturity	The yield achieved by substituting a bond's average maturity for the issue's final maturity date.
BOOK	Book	The yield of a security calculated by using its book value instead of the current market price. This term is typically used in the US domestic market.
YTNC	YieldToNextCall	Yield of a bond to the next possible call date.
CHCL	ChangeSinceClose	The change in the yield since the previous day's closing yield.
CLOS	Closing	The yield of a bond based on the closing price.

CodeName	Name	Definition
CMPD	Compound	The yield of certain Japanese bonds based on its price. Certain Japanese bonds have irregular first or last coupons, and the yield is calculated compound for these irregular periods.
CUYI	CurrentYield	The ratio of the interest payment amount to the clean price.
TRGR	TrueGross	Yield calculated using the price including accrued interest, where coupon dates are moved from holidays and weekends to the next trading day.
GVEQ	GovernmentEquivalent	Ask yield based on semi-annual coupons compounding in all periods and actual/actual calendar.
FLAS	InflationAssumption	Based on price, the return an investor would require on a normal bond that would make the real return equal to that of the inflation-indexed bond, assuming a constant inflation rate.
NVFL	InverseFloater	Inverse Floater Bond Yield - Inverse floater semi-annual bond equivalent rate.
LSCL	LastClose	Most Recent Closing Yield - The last available yield stored in history, computed using price.
LSMT	LastMonth	Closing Yield Most Recent Month - The yield of a bond based on the closing price as of the most recent month's end.
LSQR	LastQuarter	Closing Yield Most Recent Quarter - The yield of a bond based on the closing price as of the most recent quarter's end.
LSYR	LastYear	Closing Yield Most Recent Year - The yield of a bond based on the closing price as of the most recent year's end.
LGAL	LongestAverageLife	The yield assuming only mandatory sinks are taken. This results in a lower paydown of debt; the yield is then calculated to the final payment date.
MARK	MarkToMarket	An adjustment in the valuation of a securities portfolio to reflect the current market values of the respective securities in the portfolio.
YTMA	YieldToMaturity	Internal rate of return an investor would achieve if he or she purchased that bond at its current dirty price, and held it to maturity, assuming all coupon and principal payments are received as scheduled.
NXRF	ToNextRefund	Yield To Next Refund (Sinking Fund Bonds) - Yield assuming all bonds are redeemed at the next refund date at the redemption price.
PNAV	OpenAverage	The average yield of the respective securities in the portfolio.

CodeName	Name	Definition
NXPT	ToNextPut	The yield to the date at which the bond holder can next put the bond to the issuer.
PRCL	PreviousClose	The yield of a bond based on the closing price 1 day ago.
PRYL	Proceeds	The CD equivalent yield when the remaining time to maturity is less than two years.
SEMI	SemiAnnual	The yield of a bond whose coupon payments are reinvested semi-annually.
SHLF	ShortestAverageLife	The yield assuming that all sinks (mandatory and voluntary) are taken at par. This results in a faster paydown of debt; the yield is then calculated to the shortest average life date.
SPLL	Simple	The yield of a bond assuming no reinvestment of coupon payments. (Act/360 day count).
TXQV	TaxEquivalent	The after tax yield grossed up by the maximum federal tax rate of 39.6%. For comparison to taxable yields.
TTDT	ToTenderDate	The yield on a Municipal bond to its mandatory tender date.
TRYL	True	The yield calculated with coupon dates moved from a weekend or holiday to the next valid settlement date.
WRST	ToWorstConvention	The lowest yield to all possible redemption date scenarios.

7.1.27.1.3 RedemptionPrice <RedPric>

Presence: [0..1]

Definition: Price to which the yield has been calculated.

RedemptionPrice <RedPric> contains the following elements (see "Price4" on page 523 for details)

Or	MessageElement**<*XML Tag*>**	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[1..1]	±		523
	Type <*Tp*>	[0..1]	CodeSet		523

7.1.27.1.4 ValueDate <ValDt>

Presence: [0..1]

Definition: Date/time on which the calculation is based, for example, valuation on October 1 (price date) based on price of September 19 (value date).

Datatype: "ISODate" on page 631

7.1.27.1.5 ValuePeriod <ValPrd>

Presence: [0..1]

Definition: Period on which the calculation is based.

ValuePeriod <ValPrd> contains one of the following elements (see "DateTimePeriodChoice" on page 386 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	FromDateTime <*FrDtTm*>	[1..1]	DateTime		387
Or	ToDateTime <*ToDtTm*>	[1..1]	DateTime		387
Or}	DateTimeRange <*DtTmRg*>	[1..1]	±		387

7.1.27.1.6 CalculationDate <ClctnDt>

Presence: [0..1]

Definition: Included as needed to clarify yield irregularities associated with date, e.g. when it falls on a non-business day.

Datatype: "ISODate" on page 631

7.2 Message Datatypes

7.2.1 Amount

7.2.1.1 ActiveCurrencyAndAmount

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

Type: Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveCurrencyCode" on page 582

Format

minInclusive	0
totalDigits	18
fractionDigits	5

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

7.2.1.2 ActiveOrHistoricCurrencyAnd13DecimalAmount

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. 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	"ActiveOrHistoricCurrencyCode" on page 583

Format

minInclusive	0
totalDigits	18
fractionDigits	13

Constraints

- **ActiveOrHistoricCurrency**

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

7.2.1.3 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 583

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.

7.2.1.4 ImpliedCurrencyAndAmount

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

Note: a zero amount is considered a positive amount.

Type: Amount

Format

minInclusive	0
totalDigits	18
fractionDigits	5

7.2.2 CodeSet

7.2.2.1 ActiveCurrencyCode

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

Type: CodeSet

Format

pattern	[A-Z]{3,3}

Constraints

- **ActiveCurrency**

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

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

7.2.2.2 ActiveOrHistoricCurrencyCode

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

Type: CodeSet

Format

pattern	[A-Z]{3,3}

Constraints

- **ActiveOrHistoricCurrency**

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

7.2.2.3 AddressType2Code

Definition: Specifies the type of address.

Type: CodeSet

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

7.2.2.4 AffirmationStatus1Code

Definition: Specifies the affirmation status of a trade.

Type: CodeSet

CodeName	Name	Definition
AFFI	Affirmed	Status of the transaction is affirmed.
NAFI	Unaffirmed	Status of the transaction is unaffirmed.

7.2.2.5 AllegementReason1Code

Definition: Specifies the reason why the instruction has an allegement status.

Type: CodeSet

CodeName	Name	Definition
ALG1	AllegementReceived	Allegement has been received and no match could be found.

7.2.2.6 Appearance1Code

Definition: Specifies the deliverability of a security.

Type: CodeSet

CodeName	Name	Definition
DELI	Deliverable	Physical certificates exist.
NDEL	NotDeliverable	Not yet deliverable contract.
LIMI	Limited	Limited or partial deliverability.
BENT	BookEntry	Security exists only as an electronic record, ie, there are no physical certificates representing the security.
DFBE	DeferredBookEntry	Deferred printing, book entry.
DLBE	DeliverableBookEntry	Deliverable, book entry.
TMPG	TemporaryGlobal	Deferred printing, global certificate.
GLOB	Global	Not deliverable, global certificate.

7.2.2.7 AutoBorrowing1Code

Definition: Specifies the condition under which automatic borrowing is allowed.

Type: CodeSet

CodeName	Name	Definition
LAMI	LastResort	Only last resort borrowing should be considered to make settlement occur.
NBOR	NoAutomatic	No automatic borrowing should take place.
YBOR	Automatic	Automatic borrowing should take place.

7.2.2.8 AwaitingAffirmationReason1Code

Definition: Specifies the reason why the instruction has an awaiting affirmation status.

Type: CodeSet

CodeName	Name	Definition
WAFF	AwaitingAffirmation	Affirmation has not been received yet.

7.2.2.9 AwaitingCancellationReason1Code

Definition: Specifies the reason why the instruction has an awaiting cancellation status.

Type: CodeSet

CodeName	Name	Definition
WCAN	AwaitingCancellation	Cancellation has not been received yet.

7.2.2.10 BlockTrade1Code

Definition: Specifies whether the instruction is the parent or a children of a block trade.

Type: CodeSet

CodeName	Name	Definition
BLPA	Parent	Transaction is a block trade parent.
BLCH	Child	Transaction is a block trade child.

7.2.2.11 BorrowingReason1Code

Definition: Identifies the underlying reason for the borrowing.

Type: CodeSet

CodeName	Name	Definition
SFCT	SelfConsumption	The borrowing reason is for Self consumption.
TTTP	TransferToThirdParty	The borrowing reason is for Transfer to thrid party.
MMPP	MarketMakingPurpose	The borrowing reason is for Market making purpose.

7.2.2.12 BusinessProcessType1Code

Definition: Type of business process model used to carry out the transaction.

Type: CodeSet

CodeName	Name	Definition
ISUP	TripartiteCentralMatching	Specifies the processing of a transaction in a central matching utility model.
NISP	NotCoveredByInvestmentInstructions	Specifies the processing of a transaction in a local matching model.
PRAC	PreAccepted	Transaction notice results from an agreement made out of a trading platform between two members (broker and intermediary) of an authorised entity.
RSAL	Reversal	Transaction notice reverses a previously sent and agreed transaction notice. If the reversal transaction notice is stated to serve as invoice: o Fees and taxes contained in the transaction notice are considered as being in debit of the broker's account and in credit of the intermediary's account: it is a 'credit invoice'; o The broker will have to specify the original transaction notice reference;

CodeName	Name	Definition
		o The reversal transaction notice will have the same direction (buy, sell) as the original transaction notice.
PROP	OwnAccountTradeType	Specifies the processing of a transaction in a own account trade type model.
THRU	ThroughType	Specifies the processing of a transaction in a through type model.
IDEL	BillateralCentralMatching	Specifies the processing of a transaction in a billateral central matching model.
DPLX	DuplexType	Specifies the processing of a transaction in a duplex type model.

7.2.2.13 CalculationType1Code

Definition: Specifies the yield computation method.

Type: CodeSet

CodeName	Name	Definition
AFTX	AfterTax	The yield on the bond net of any tax consequences from holding the bond. The discount on municipal securities can be subject to both capital gains taxes and ordinary income taxes. Calculated from dollar price.
ANNU	Annual	The annual interest or dividend income an investment earns, expressed as a percentage of the investment's total value.
ISSU	AtIssue	The yield of the bond offered on the issue date.
AVMA	ToAverageMaturity	The yield achieved by substituting a bond's average maturity for the issue's final maturity date.
BOOK	Book	The yield of a security calculated by using its book value instead of the current market price. This term is typically used in the US domestic market.
YTNC	YieldToNextCall	Yield of a bond to the next possible call date.
CHCL	ChangeSinceClose	The change in the yield since the previous day's closing yield.
CLOS	Closing	The yield of a bond based on the closing price.
CMPD	Compound	The yield of certain Japanese bonds based on its price. Certain Japanese bonds have irregular first or last coupons, and the yield is calculated compound for these irregular periods.
CUYI	CurrentYield	The ratio of the interest payment amount to the clean price.

CodeName	Name	Definition
TRGR	TrueGross	Yield calculated using the price including accrued interest, where coupon dates are moved from holidays and weekends to the next trading day.
GVEQ	GovernmentEquivalent	Ask yield based on semi-annual coupons compounding in all periods and actual/ actual calendar.
FLAS	InflationAssumption	Based on price, the return an investor would require on a normal bond that would make the real return equal to that of the inflation-indexed bond, assuming a constant inflation rate.
NVFL	InverseFloater	Inverse Floater Bond Yield - Inverse floater semi-annual bond equivalent rate.
LSCL	LastClose	Most Recent Closing Yield - The last available yield stored in history, computed using price.
LSMT	LastMonth	Closing Yield Most Recent Month - The yield of a bond based on the closing price as of the most recent month's end.
LSQR	LastQuarter	Closing Yield Most Recent Quarter - The yield of a bond based on the closing price as of the most recent quarter's end.
LSYR	LastYear	Closing Yield Most Recent Year - The yield of a bond based on the closing price as of the most recent year's end.
LGAL	LongestAverageLife	The yield assuming only mandatory sinks are taken. This results in a lower paydown of debt; the yield is then calculated to the final payment date.
MARK	MarkToMarket	An adjustment in the valuation of a securities portfolio to reflect the current market values of the respective securities in the portfolio.
YTMA	YieldToMaturity	Internal rate of return an investor would achieve if he or she purchased that bond at its current dirty price, and held it to maturity, assuming all coupon and principal payments are received as scheduled.
NXRF	ToNextRefund	Yield To Next Refund (Sinking Fund Bonds) - Yield assuming all bonds are redeemed at the next refund date at the redemption price.
PNAV	OpenAverage	The average yield of the respective securities in the portfolio.
NXPT	ToNextPut	The yield to the date at which the bond holder can next put the bond to the issuer.
PRCL	PreviousClose	The yield of a bond based on the closing price 1 day ago.

CodeName	Name	Definition
PRYL	Proceeds	The CD equivalent yield when the remaining time to maturity is less than two years.
SEMI	SemiAnnual	The yield of a bond whose coupon payments are reinvested semi-annually.
SHLF	ShortestAverageLife	The yield assuming that all sinks (mandatory and voluntary) are taken at par. This results in a faster paydown of debt; the yield is then calculated to the shortest average life date.
SPLL	Simple	The yield of a bond assuming no reinvestment of coupon payments. (Act/360 day count).
TXQV	TaxEquivalent	The after tax yield grossed up by the maximum federal tax rate of 39.6%. For comparison to taxable yields.
TTDT	ToTenderDate	The yield on a Municipal bond to its mandatory tender date.
TRYL	True	The yield calculated with coupon dates moved from a weekend or holiday to the next valid settlement date.
WRST	ToWorstConvention	The lowest yield to all possible redemption date scenarios.

7.2.2.14 CallIn1Code

Definition: Specifies the type of pay-in call report.

Type: CodeSet

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

7.2.2.15 CashMarginOrder1Code

Definition: Identifies whether an order is a non-margin, an opening margin or a closing margin order.

Type: CodeSet

CodeName	Name	Definition
CASH	Cash	The principal owns the cash in case of a purchase, or the securities in case of a sale so the execution, if it occurs, will not generate any margin account opening or margin call.
MRGO	MarginOpen	The principal order, if executed, will generate a margin account opening or margin call because the principal does not have the cash in case of a purchase or the securities in case of a sale.

CodeName	Name	Definition
MRGC	MarginClose	The principal order, if executed, will enable the margin position to be closed and the positions to be covered (for example: purchase of securities that have previously been short-sold, or sale of securities that have been bought on margin).

7.2.2.16 CashSettlementSystem2Code

Definition: Specifies the cash settlement system used.

Type: CodeSet

CodeName	Name	Definition
GROS	GrossSettlementSystem	Settle money through gross settlement system.
NETS	NetSettlementSystem	Settle money through net settlement system.

7.2.2.17 ChargeTaxBasis1Code

Definition: Define the Charges/tax basis for the trade being allocated.

Type: CodeSet

CodeName	Name	Definition
FLAT	FlatOrAbsolute	Charges/tax basis is flat or absolute for the trade being allocated.
PERU	PerUnit	Charge/tax basis is per unit of financial instrument.

7.2.2.18 ClearingAccountType1Code

Definition: Specifies the clearing account type.

Type: CodeSet

CodeName	Name	Definition
HOUS	House	Specifies that the account is used to register trades executed for either the clearing member or its subsidiaries.
CLIE	Client	Specifies that the account is used to register trades executed for the clearing member's customers.
LIPR	LiquidityProvider	Specifies that the account is used to register trades executed for liquidity providers (also known as market maker) activities.

7.2.2.19 ClearingSide1Code

Definition: Side taken by a party on an order.

Type: CodeSet

CodeName	Name	Definition
BUYI	Buy	Clearing member is on the buying side.
SELL	Sell	Clearing member is on the selling side.
LEND	Lend	Clearing member is on the lending side.
BORW	Borrow	Clearing member is on the borrowing side.

7.2.2.20 ClosingType1Code

Definition: Specifies the timing or method for terminating the agreement - for repos.

Type: CodeSet

CodeName	Name	Definition
OVER	Overnight	Repo with a term of one day.
TERM	Term	Repo with a term of more than one day.
FLEX	Flexible	Identifies "a classic term repo with the added feature that the cash is repaid to the buyer in installments" (Definition from "Mastering Repo Markets" by Bob Steiner).
OPEN	Open	Repo which can be terminated by either party at any time, and which has an unspecified repurchase date.

7.2.2.21 CollateralType3Code

Definition: Specifies the type of collateral.

Type: CodeSet

CodeName	Name	Definition
CASH	Cash	Collateral type is cash.
SECU	Securities	Collateral type is securities.
PHYS	PhysicalEntities	Collateral type are physical entities, for example, airplanes for debt issued by the airline industry.
INSU	Insurance	Collateral type is an insurance contract.
STCF	StockCertificate	Collateral type is stock certificates.
BOND	Bond	Collateral type is bonds.
GBBK	BankGuarantee	Collateral type is a bank guarantee.
OTHR	Other	Other assets that could be used as collateral.

7.2.2.22 CommissionType9Code

Definition: Type of service for which the commission is asked or paid.

Type: CodeSet

CodeName	Name	Definition
CLDI	ClientDirected	Commission is as per client agreement.
STEP	StepOut	Commission for a step-out trade, charged by the step-out broker.
SOFT	SoftDollar	Commission designated by the broker for third party services. The soft dollar arrangement refers to an arrangement wherean investment manager directs transactions to a brokerand, in exchange, the broker provides brokerage and research services to the investment manager. Soft dollar arrangements include proprietary and third party research arrangements, but do not include client-directed brokerage arrangements. The U.S. Securities Exchange Act of 1934, Section 238(e), created a "safe harbor" to protect investment managers from claims that they had breached their fiduciary duties by using their client commissions to pay a higher commission than they might have paid for execution services to acquire investment research. The SEC defines soft dollars as: The Commission has defined soft dollar practices as arrangements under which products or services, other than execution of securities transactions, are obtained through an adviser or a broker-dealer in exchange for the direction by the adviser of client brokerage transactions to the broker-dealer. An individual or firm must exercise "investment discretion" over an account, as defined in Section 3(a)(35) of the Exchange Act, in order to use client commissions to obtain research under Section 28(e) of the Exchange Act ("Section 28(e)").
PERN	PercentageOfPrincipal	Commission is a percentage of principal.
FLAT	FlatFee	Commission is a flat fee.
PERU	PerUnit	Commission is per unit of financial instrument.
PWCD	PercentageCommissionWaivedAsCashDiscount	Commission is a percentage commission waived as cash discount.
PWEU	PercentageCommissionWaivedAsAdditional-Units	Commission is a percentage commission waived as additional units.
BRKR	BrokerageRate	Brokerage commission.
DFDP	DifferentialOrDeferredPayment	Differential or deferred payment commission rate.
PBOC	PointsPerBondOrContract	Commission is based on points per bond or contract.

7.2.2.23 CountryCode

Definition: Code to identify a country, a dependency, or another area of particular geopolitical interest, on the basis of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

Type: CodeSet

Format

pattern	[A-Z]{2,2}

Constraints

- **Country**

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

7.2.2.24 CreditDebitCode

Definition: Specifies if an operation is an increase or a decrease.

Type: CodeSet

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

7.2.2.25 CurrencyCode

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

Type: CodeSet

Format

pattern	[A-Z]{3,3}

Constraints

- **ValidationByTable**

7.2.2.26 DateType2Code

Definition: Specifies when date is open.

Type: CodeSet

CodeName	Name	Definition
OPEN	Open	Open-dated, which indicates that the date has not been established.

7.2.2.27 DateType3Code

Definition: Specifies a type of date.

Type: CodeSet

CodeName	Name	Definition
VARI	Various	Partial trades have occurred over a period of two or more days.

7.2.2.28 DeliveryReceiptType2Code

Definition: Specifies how the transaction is to be settled.

Type: CodeSet

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, ie, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

7.2.2.29 DeliveryType2Code

Definition: Describes the delivery or custody arrangement for the underlying securities.

Type: CodeSet

CodeName	Name	Definition
APMT	AgainstPayment	Indicates that the delivery is against payment.
FREE	Free	Indicates the delivery is free of payment.
TRIP	Triparty	Indicates that a custodian bank or international clearing organization acts as an intermediary between the two parties to the repo.
HOIC	HoldInCustody	Indicates that the collateral pledged by the (cash) borrower is not actually delivered to the cash lender. Rather, it is placed in an internal account ("held in custody") by the borrower, for the lender, throughout the duration of the trade.

7.2.2.30 Eligibility1Code

Definition: Identifies the type of investor. The rules that apply to each type of client are different.

Type: CodeSet

CodeName	Name	Definition
ELIG	EligibleCounterparty	Eligible customers are the most sophisticated level of investor, able to opt out of some the protections afforded by conduct of business rules.
RETL	RetailClient	Retail customers are the least sophisticated level of investor.

CodeName	Name	Definition
PROF	ProfessionalClient	Professional customers are, for example, investment firms, credit institutions, insurance companies.

7.2.2.31 EUCapitalGain2Code

Definition: Specifies whether capital gain is in the scope of the European directive on taxation of savings income in the form of interest payments (Council Directive 2003/48/EC 3 June) for an income realised upon sale, a refund or redemption of shares and units etc.

Type: CodeSet

CodeName	Name	Definition
EUSI	CapitalGainInScope	Capital gain is in the scope of the directive.
EUSO	CapitalGainOutScope	Capital gain is out of the scope of the directive.
UKWN	CapitalGainUnknown	Unknown whether capital gain is in or out of the scope fo the directive.

7.2.2.32 EventFrequency3Code

Definition: Specifies the regularity of an event.

Type: CodeSet

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.
MNTH	Monthly	Event takes place every month or once a month.
QUTR	Quarterly	Event takes place every three months or four times a year.
SEMI	SemiAnnual	Event takes place every six months or two times a year.
WEEK	Weekly	Event takes place once a week.

7.2.2.33 EventFrequency4Code

Definition: Specifies the regularity of an event.

Type: CodeSet

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place as necessary.
MNTH	Monthly	Event takes place every month or once a month.
DAIL	Daily	Event takes place every day.
INDA	IntraDay	Event takes place several times a day.

CodeName	Name	Definition
WEEK	Weekly	Event takes place once a week.

7.2.2.34 ExposureType3Code

Definition: Specifies the underlying business area/type of trade causing the collateral movement.

Type: CodeSet

CodeName	Name	Definition
CCIR	CrossCurrencyIRS	Cross currency agreement between two parties (known as counterparties) where one stream of future interest payments is exchanged for another based on a specified principal amount
COMM	Commodities	Any good exchanged during commerce, which includes goods traded on a commodity exchange
CRDS	CreditDefaultSwap	Swap designed to transfer the credit exposure of fixed income products between parties.
CRPR	CrossProduct	Combination of various types of trades.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
CRTL	CreditLine	Opening of a credit line before trading.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
FIXI	FixedIncome	Trading of fixed income instruments.
FORW	ForwardForeignExchange	Forward FX trades.
FORX	ForeignExchange	FX trades in general.
FUTR	Futures	Agreement to buy or sell a specific amount of a commodity or financial instrument at a particular price on a stipulated future date.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OPTN	FXOption	A contract that grants the holder the right, but not the obligation, to buy or sell currency at a specified exchange rate during a specified period of time.
OTCD	OTCDerivatives	OTC derivatives trading.
PAYM	CashSettlement	In support of any type of cash settlement.

CodeName	Name	Definition
REPO	Repo	Relates to repurchase agreement trading.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCRP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SWPT	Swaption	Option on interest rate swap.
TRCP	TreasuryCrossProduct	Combination of treasury related exposure types.
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Governement Bonds (JGBs) and Gilts.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.

7.2.2.35 ExternalFinancialInstrumentIdentificationType1Code

Definition: Specifies the external financial instrument identification type scheme name code in the format of character string with a maximum length of 4 characters.

The list of valid codes is an external code list published separately.

Type: CodeSet

Format

minLength	1
maxLength	4

7.2.2.36 ExternalTradeTransactionCondition1Code

Definition: Specifies the external Trade Transaction Condition code in the format of character string with a maximum length of 4 characters.

The list of valid codes is an external code list published separately.

Type: CodeSet

Format

minLength	1
maxLength	4

7.2.2.37 FormOfSecurity1Code

Definition: Form of a financial instrument.

Type: CodeSet

CodeName	Name	Definition
BEAR	Bearer	The financial instrument does not specify any registration of ownership, and is payable to whomever possesses the certificate.
REGD	Registered	Shareholder name of the financial instrument appears in the corporation/funds books.

7.2.2.38 Frequency1Code

Definition: Specifies the regularity of an event.

Type: CodeSet

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.
MNTH	Monthly	Event takes place every month or once a month.
QURT	Quarterly	Event takes place every three months or four times a year.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
WEEK	Weekly	Event takes place once a week.
DAIL	Daily	Event takes place every day.
ADHO	Adhoc	Event takes place on request or as necessary.
INDA	IntraDay	Event takes place several times a day.

7.2.2.39 FutureAndOptionContractType1Code

Definition: Future And Option Contract Type

Type: CodeSet

CodeName	Name	Definition
ORDY	Ordinary	Ordinary future and option contract.
INDX	Index	Future and option contract on an index as opposed to an underlying equity.
EXFU	ExercisedFuture	Receipt of future contract when an option on a future is exercised.

7.2.2.40 InterestComputationMethod1Code

Definition: Specifies the method used to compute accruing interest of a financial instrument.

Type: CodeSet

CodeName	Name	Definition
A001	IC30360ISDAor30360AmericanBasicRule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). It is the most commonly used 30/360 method for US straight and convertible bonds.
A002	IC30365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th).
A003	IC30Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.
A004	Actual360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A005	Actual365Fixed	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
A006	ActualActualICMA	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, ie, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi interest periods that have the length of a regular coupon period and

CodeName	Name	Definition
		the computation is operated separately on each quasi interest period and the intermediate results are summed up.
A007	IC30E360orEuroBondBasismodel1	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to a 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be a 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.
A008	ActualActualISDA	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall (falling on a normal year, year) divided by 365, added to the actual number of days of the interest period that fall (falling on a leap year, year) divided by 366.
A009	Actual365LorActuActubasisRule	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	ActualActualAFB	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year sub-periods counting backwards from the end of the coupon period (a year backwards from a 28 Feb being 29 Feb, if it exists). The first of the sub-periods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each sub-period and the intermediate results are summed up.
A011	IC30360ICMAor30360basicrule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap

CodeName	Name	Definition
		year) is assumed to be a 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 01/01/1999.
A012	IC30E2360orEurobondbasismodel2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that a 31st is assumed to be a 30th and the 28th Feb of a non-leap year is assumed to be equivalent to a 29th Feb when the first day of the interest period is a 29th, or to a 30th Feb when the first day of the interest period is a 30th or a 31st. The 29th Feb of a leap year is assumed to be equivalent to a 30th Feb when the first day of the interest period is a 30th or a 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on a 30th Feb when the end of the period is a 30th or a 31st, or two days of interest in February when the end of the period is a 29th, or 3 days of interest in February when it is the 28th Feb of a non-leap year and the end of the period is before the 29th.
A013	IC30E3360orEurobondbasismodel3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to a 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be a 30th, even if it is the last day of the maturity coupon period.
A014	Actual365NL	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.

7.2.2.41 InterestComputationMethod2Code

Definition: Specifies the method used to compute accruing interest of a financial instrument.

Type: CodeSet

CodeName	Name	Definition
A001	IC30360ISDAor30360AmericanBasicRule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). It is the most commonly used 30/360 method for US straight and convertible bonds.
A002	IC30365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th).
A003	IC30Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.
A004	Actual360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A005	Actual365Fixed	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
A006	ActualActualICMA	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, ie, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi interest periods that have the length of a regular coupon period and

CodeName	Name	Definition
		the computation is operated separately on each quasi interest period and the intermediate results are summed up.
A007	IC30E360orEuroBondBasismodel1	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to a 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be a 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.
A008	ActualActualISDA	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall (falling on a normal year, year) divided by 365, added to the actual number of days of the interest period that fall (falling on a leap year, year) divided by 366.
A009	Actual365LorActuActubasisRule	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	ActualActualAFB	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year sub-periods counting backwards from the end of the coupon period (a year backwards from a 28 Feb being 29 Feb, if it exists). The first of the sub-periods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each sub-period and the intermediate results are summed up.
A011	IC30360ICMAor30360basicrule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap

CodeName	Name	Definition
		year) is assumed to be a 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 01/01/1999.
A012	IC30E2360orEurobondbasismodel2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that a 31st is assumed to be a 30th and the 28th Feb of a non-leap year is assumed to be equivalent to a 29th Feb when the first day of the interest period is a 29th, or to a 30th Feb when the first day of the interest period is a 30th or a 31st. The 29th Feb of a leap year is assumed to be equivalent to a 30th Feb when the first day of the interest period is a 30th or a 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on a 30th Feb when the end of the period is a 30th or a 31st, or two days of interest in February when the end of the period is a 29th, or 3 days of interest in February when it is the 28th Feb of a non-leap year and the end of the period is before the 29th.
A013	IC30E3360orEurobondbasismodel3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to a 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be a 30th, even if it is the last day of the maturity coupon period.
A014	Actual365NL	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.
NARR	Narrative	Other method than A001-A014. See Narrative.

7.2.2.42 InterestType2Code

Definition: Indicates if the deal price is excluding or including the accrued interest.

Type: CodeSet

CodeName	Name	Definition
CINT	CumInterest	Indicates deal price including accrued interest.
XINT	ExInterest	Indicates deal price excluding accrued interest.

7.2.2.43 LegalFramework1Code

Definition: Identifies the legal framework of the transaction.

Type: CodeSet

CodeName	Name	Definition
FRAN	PensionLivree	Relates to the French legal framework for repos, that is, relates to a "Pension Livrée".

7.2.2.44 LendingTransactionMethod1Code

Definition: Lending method applied to the securities financing contract.

Type: CodeSet

CodeName	Name	Definition
ODTR	OnDemandTrade	Contract applies to a specific security only.
EXTR	ExclusiveTrade	Contract applies to a number of different securities within the same pool/fund.

7.2.2.45 MarketClientSideCode

Definition: Specifies if an instruction is for a market or client side transaction.

Type: CodeSet

CodeName	Name	Definition
MAKT	MarketSide	Instruction is for a market side transaction.
CLNT	ClientSide	Instruction is for a client side transaction.

7.2.2.46 MarketType2Code

Definition: Specifies the type of market in which transactions take place, for example, primary.

Type: CodeSet

CodeName	Name	Definition
PRIM	PrimaryMarket	The place is a primary market.
SECM	SecondaryMarket	The place is a secondary market.
OTCO	OverTheCounter	The place is over the counter.
VARI	Various	Various places.
EXCH	StockExchange	The place is a stock exchange.

7.2.2.47 MarketType6Code

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

Type: CodeSet

CodeName	Name	Definition
OTCO	OverTheCounter	The place is over the counter.
VARI	Various	Various places.
EXCH	StockExchange	The place is a stock exchange.

7.2.2.48 MatchingStatus1Code

Definition: Provides the matching status of the instruction at the time the settlement instruction was sent.

Type: CodeSet

CodeName	Name	Definition
MACH	Matched	Instruction has been matched.
NMAT	Unmatched	Instruction has not been matched.

7.2.2.49 NoReasonCode

Definition: Specifies that there is no reason available.

Type: CodeSet

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

7.2.2.50 Operation1Code

Definition: Indicates the relationship between two variables.

Type: CodeSet

CodeName	Name	Definition
TILL	Till	Indicates a range delimited by two variables.
ORRR	Or	Indicates either of two variables is valid, but not both.
ANDD	And	Indicates that only when both variables are given, the operation is valid.

7.2.2.51 Operator1Code

Definition: Code containing the operator used to indicate the relationship between a variable and a fixed value.

Type: CodeSet

CodeName	Name	Definition
SMAL	SmallerThan	Smaller than.
SMEQ	SmallerOrEqualTo	Smaller or equal to.
GREA	GreaterThan	Greater than.
GREQ	GreaterOrEqualTo	Greater or equal to.
EQAL	EqualTo	Equal to.

7.2.2.52 OptionRight1Code

Definition: Specifies the option rights.

Type: CodeSet

CodeName	Name	Definition
EXER	Exercise	Exercise option right.
ASGN	Assignment	Option right assignment.
RENO	Renouncement	The option right is renounced.
EXPI	Expiration	Option right expires.

7.2.2.53 OptionStyle4Code

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.
BERM	Bermudan	Option that can be exercised on multiple discrete dates prior to, or on expiry date.

7.2.2.54 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.

7.2.2.55 OwnershipLegalRestrictions1Code

Definition: Specifies the regulatory restrictions applicable to a financial instrument.

Type: CodeSet

CodeName	Name	Definition
A144	USLegal144A	Ownership or transfer of an unregistered security issued, pursuant to US legal restrictions 144A.
NRST	NoRestrictions	Ownership or transfer of a security that is not subject to restrictions.
RSTR	Restrictions	Ownership or transfer of a security that is subject to restrictions, and not pursuant to 144A.

7.2.2.56 PositionEffect2Code

Definition: Indicates whether the resulting position after a trade should be an opening position or closing position.

Type: CodeSet

CodeName	Name	Definition
OPEN	OpenPosition	Position after the trade the position should be open.
CLOS	ClosePosition	Position after the trade the position should be closed.
ROLL	Rolled	Results in a position obtained in a security previously held, sold and repurchased.
FIFO	Fifo	First in, first out. Results in a position obtained after having sold in priority the securities bought chronologically.
CLOA	CloseAccount	Trade relates to a closure of an account.

7.2.2.57 PriceValueType7Code

Definition: Specifies a type of value of the price.

Type: CodeSet

CodeName	Name	Definition
DISC	Discount	Price expressed as a number of percentage points below par, eg, a discount price of 2.0% equals a price of 98 when par is 100.
PREM	Premium	Price expressed as a number of percentage points above par, eg, a premium price of 2.0% equals a price of 102 when par is 100.
PARV	Par	Price is the face amount.
YIEL	Yield	Price expressed as a yield.
SPRE	Spread	Difference between a market maker's bid and asked price.
PEUN	PerUnit	Price expressed per unit.
ABSO	Absolute	Price is expressed as absolute.

CodeName	Name	Definition
TEDP	TEDPrice	Price is expressed as Treasury Euro Dollar price.
TEDY	TEDYield	Price is expressed as Treasury Euro Dollar yield.
FICT	FixedCabinetTrade	Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options).
VACT	VariableCabinetTrade	Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options).
PRCT	Percentage	Price expressed as a percentage of par.
ACTU	ActualAmount	Price expressed as a currency and amount per unit or per share.

7.2.2.58 RateType1Code

Definition: Specifies whether the rate is fixed or variable or a forfeit.

Type: CodeSet

CodeName	Name	Definition
FIXE	Fixed	Rate is fixed.
FORF	Forfeit	No specific repurchase rate applies to the transaction Repo, only a forfeit.
VARI	Variable	Rate is variable.

7.2.2.59 Registration1Code

Definition: Specifies whether registration should occur upon receipt.

Type: CodeSet

CodeName	Name	Definition
NREG	StreetName	Hold the securities in street name. If there is a standing instruction in place to register on receipt, then this standing instruction is to be ignored.
YREG	Registered	Register on receipt. If there is a standing instruction in place to hold the securities in street name, then this standing instruction is to be ignored.

7.2.2.60 RejectionReason28Code

Definition: Specifies the reason why the instruction/cancellation request has a rejected status.

Type: CodeSet

CodeName	Name	Definition
ASTM	AgreementStartDate	Agreement start date is missing or invalid.
BUSE	TypeOfOrderRejection	Unrecognised or invalid type of order.
CADE	TransactionCallDelay	Unrecognised or invalid transaction call delay.
COMC	CommercializationContractRejection	Unrecognized or invalid commercialization contract.
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.
DDEA	DealPrice	Unrecognised or invalid deal price.
DEPT	PlaceOfSettlementRejection	Unrecognised or invalid place of settlement.
DMON	SettlementAmountRejection	Unrecognised or invalid settlement amount.
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
DTRD	TradeDate	Unrecognised or invalid trade date or requested trade date or future trade date.
FEEE	FeeCommissionRejection	Unrecognized or invalid fee or commission.
FORF	ForfeitAmount	Unrecognised or invalid forfeit amount.
ICAG	DeliveringAgent	Delivering agent is not recognised or is invalid.
ICUS	ReceivingOrDeliveringCustodianRejection	Unrecognised or invalid receiving or delivering custodian.
IEXE	ReceivingDeliveringParty3	Unrecognised or invalid buyer or seller.
IIND	CommonReferenceRejection	Unrecognised, invalid or missing common reference.
INNA	NarrativeInformationRejection	Unrecognised or invalid service level agreement preagreed narrative information.
NARR	NarrativeReason	A narrative reason is provided.
NCRR	SettlementAmountCurrencyRejection	Unrecognised or invalid settlement amount currency.
ODNP	OrderDateNotProvided	Order entry date is missing.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
QUNP	QuantityUnitType	Quantity unit type is not provided.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
CTRA	ClosingTransactionAmount	Unrecognised or invalid closing closing amount.
REPO	RepurchaseRate	Unrecognised or invalid repurchase rate.

CodeName	Name	Definition
REPP	PremiumAmount	Unrecognised or invalid premium amount.
RERT	RepurchaseRateType	Unrecognised or invalid repurchase rate type.
RSPR	SpreadRate	Unrecognised or invalid spread rate.
SAFE	SafekeepingAccountRejection	Instruction contains an invalid or unrecognised safekeeping account.
SETR	SettlementTransactionRejection	Unrecognised or invalid settlement transaction type.
SETS	SettlementSystemMethodRejection	Unrecognised or invalid settlement system/method instructed.
TERM	ClosingDateTimeRejection	Unrecognised or invalid closing date/time.
TNAR	TransactionNoticeAlreadyAcceptedOrRejected	A message with the same Transaction Notice Reference, Market Member, and Intermediary has already been processed.
TNIU	TransactionNoticeIDUnknown	The combination of the Transaction Notice Reference, Market Member, and Intermediary is unknown.
TQHI	TradedQuantityHigherThanOriginalOrderQuantity	Market member executed the order exceeding the requested quantity.
TQNP	TradedSecuritiesQuantity	Traded securities quantity not provided.
TXST	TaxStatusRejection	Unrecognised or invalid tax status of the securities instructed.
ULNK	InvalidReference	Instruction contains an invalid message reference, reference is unknown.
VASU	VariableRateSupportRejection	Unrecognised or invalid variable rate support (repurchase agreement).
INIR	InstructionIrrevocable	The instruction is irrevocable
OPNM	OptionNumberRejection	Unrecognised option number.
OPTY	InvalidOptionType	Invalid option type.
UKWN	UnknownSymbol	Financial instrument's symbol has not been recognized.
EXLI	ExceedsLimit	Countervalue of the order exceeds the allowed trading limit or quote exceeds limit.
INPR	InvalidPrice	Price does not comply with the financial instrument's characteristics.
PRIC	PriceExceeds	Price in the execution exceeds the order price.
EQTY	QuantityExceeds	Quantity in the execution exceeds the ordered quantity.
SIDE	WrongSide	Order is for the wrong side.
CADI	CalculationDifference	This is primarily used when the Notice of Execution received by the buy-side con-

CodeName	Name	Definition
		tains fees, gross trade amount, net trade amount, etc., values that differ from the buy-side's calculations. Buy-side may reject the trade if they feel that the difference in calculations is too high.
CPTY	UnknownDealExposure	Deal or exposure is unknown.
DISC	DisagreeWithCallAmount	Party A does not agree with the call amount.
DISE	DisagreeWithExposureAmount	Party A does not agree with the exposure amount.
RESU	MissingResultingAmount	Resulting amount must be filled in as Exchange rate is present.
XRAT	MissingExchangeRate	There cannot be a resulting amount without an exchange rate.
ACRU	UnexpectedAccruedInterest	Accrued interest is not applicable for this type of security.
GAMN	GrossAmountLessThanNetAmount	Gross amount is less than net amount.
DFLT	MissingDefaultOption	One option must be marked as the default.
FAIL	FailedValidation	The validation of the advice/instruction/request failed.
INDT	InvalidDetails	Message details specified in the instruction/request are inconsistent with those that were specified in the relating original message.
OTHR	Other	Other reason.

7.2.2.61 RepairReason7Code

Definition: Specifies the reason why the instruction is in repair.

Type: CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
BATC	ProcessingBatch	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
BUSE	TypeOfOrderRepair	Unrecognised or invalid type of order.
CADE	TransactionCallDelay	Unrecognised or invalid transaction call delay.
CASH	CashAccount	Unrecognised or invalid cash account.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
COMC	CommercializationContractRepair	Unrecognized or invalid commercialization contract.

CodeName	Name	Definition
DDAT	SettlementDate	Unrecognised or invalid settlement date.
DDEA	DealPrice	Unrecognised or invalid deal price.
DEPT	ReceivingDeliveringDepository	Depository mismatch.
DMON	SettlementAmount	Unrecognised or invalid settlement amount.
DQUA	Quantity	Unrecognised or invalid settlement quantity.
DSEC	Security	Unrecognised or invalid financial instrument identification.
DTRD	TradeDate	Unrecognised or invalid trade date.
FEEE	FeeCommissionRepair	Unrecognised or invalid fee or commission.
FORF	ForfeitAmount	Unrecognised or invalid forfeit amount.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository mismatch.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 mismatch.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 mismatch.
IIND	CommonReference	Unrecognised, invalid or missing common reference.
INNA	NarrativeInformationRepair	Unrecognised or invalid service level agreement pre-agreed narrative information.
LEOG	LetterOfGuaranteeIndicator	Unrecognised or invalid letter of guarantee indicator instructed.
NARR	NarrativeReason	See narrative field for reason.
NCRR	SettlementAmountCurrency	Unrecognised or invalid settlement amount currency.
NRGM	NoMatch	Cancellation request is in repair since more than one instruction match to the cancellation criteria.
NRGN	NotFound	Cancellation request is in repair since the instruction could not be found.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
CTRA	ClosingTransactionAmount	Unrecognised or invalid closing transaction amount.
REPO	RepurchaseRate	Unrecognised or invalid repurchase rate.
REPP	PremiumAmount	Unrecognised or invalid premium amount.
RERT	RepurchaseRateType	Unrecognised or invalid repurchase rate type.

CodeName	Name	Definition
RSPR	SpreadRate	Unrecognised or invalid spread rate.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Impossible to use the RTGS system instructed (NRTG or YRTG).
SAFE	SafekeepingAccount	Unrecognised or invalid message sender's safekeeping account.
SETR	SettlementTransaction	Unrecognised or invalid settlement transaction type.
SETS	SettlementSystemMethod	Unrecognised or invalid settlement system/method instructed.
TERM	ClosingDateTime	Unrecognised or invalid closing date/ time.
TXST	TaxStatus	Unrecognised or invalid tax status of the securities instructed.
ULNK	Unknown	Message was not recognised. Unknown linked reference.
VASU	VariableRateSupport	Unrecognised or invalid variable rate support (repurchase agreement).

7.2.2.62 Reporting2Code

Definition: Specifies information with regards to reporting.

Type: CodeSet

CodeName	Name	Definition
STEX	StockExchange	Trade details are to be reported to a stock exchange
REGU	RegulatoryOrganisation	Trade details are to be reported to a regulatory organisation.
DEFR	DeferredReport	Report is deferred, for example, because the order was executed in partial fills.

7.2.2.63 RepurchaseType7Code

Definition: Specifies the type of repurchase transaction.

Type: CodeSet

CodeName	Name	Definition
CADJ	Swap	Relates to a Swap/Substitution.
CALL	RepurchaseCall	Relates to a change in the closing or maturity date.
PAIR	Pairoff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
RATE	RepoRate	Is part of a pair-off.
ROLP	Rollover	Relates to a repo rollover of a position extending the closing or maturity date.

CodeName	Name	Definition
TOPU	TopUp	Relates to a repo rollover of a position extending the closing or maturity date.
WTHD	Withdrawal	Relates to a repo rollover of a position extending the closing or maturity date.
PADJ	PrincipalExposureAdjustment	Relates to a principal adjustment.

7.2.2.64 Reversible1Code

Definition: Indicates the possibility to terminate the securitiesc lending contract either by the borrower or lender before the expiration date.

Type: CodeSet

CodeName	Name	Definition
REVL	Reversible	Securities lending contract can be ended by the borrower before the expiration date.
FIXD	Fixed	Securities lending contract can not be ended by the borrower before the expiration date.
CABK	CallBack	Securities lending contract can be ended by the lender before the expiration date.

7.2.2.65 SecuritiesAccountPurposeType1Code

Definition: Specifies the purpose of the securities account.

Type: CodeSet

CodeName	Name	Definition
MARG	Margin	Account is used when financing is done by the broker.
SHOR	ShortSale	Account is used for short sale orders.
ABRD	Abroad	Account is located in a financial institution outside the country where the transaction is taking place.
CEND	Centralised	Account and all its related positions are held in one location.
DVPA	CashDVP	Account is used for settlement upon delivery, or a collection on a delivery basis.
PHYS	Physical	Account is used for physical domestic safekeeping.

7.2.2.66 SecuritiesLendingType1Code

Definition: Type of securities lending contract.

Type: CodeSet

CodeName	Name	Definition
NWRG	NewRegistration	Securities lending contract is new and registered.

CodeName	Name	Definition
RENW	RollOverRenewal	Securities lending contract is renewed.
CABK	CallBack	Securities lending contract is called back.

7.2.2.67 SettlementDate5Code

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

Type: CodeSet

CodeName	Name	Definition
REGU	Regular	Settlement takes place under the standard rules applicable to the market and instrument.
CASH	Cash	Settlement takes place on the trade date.
NXTD	NextDay	Settlement takes place on the day after trade date.
TONE	TPlusOne	Settlement takes place on the trade date plus one business day.
TTWO	TPlusTwo	Settlement takes place on the trade date plus two business days.
TTRE	TPlusThree	Settlement takes place on the trade date plus three business days.
TFOR	TPlusFour	Settlement takes place on the trade date plus four business days.
TFIV	TPlusFive	Settlement takes place on the trade date plus five business days.
SELL	SellersOption	Settlement takes place at the choice/option of the seller.
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.
WISS	WhenIssued	Settlement is to be done when the security is issued.

7.2.2.68 SettlementInstructionGeneration1Code

Definition: Settlement Instruction Generation Code

Type: CodeSet

CodeName	Name	Definition
GENS	InstructionGenerationByETCProvider	Specifies if the ETC service provider is to generate a settlement instruction.

CodeName	Name	Definition
NOGE	NotInstructionGenerationByETCProvider	Specifies if the ETC service provider is not to generate a settlement instruction where a previous agreement to do so exists.

7.2.2.69 SettlementStandingInstructionDatabase1Code

Definition: Indicates what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

Type: CodeSet

CodeName	Name	Definition
INTE	InternalDatabase	The settlement standing instruction database to be used is the receiver's internal database.
BRKR	BrokerDatabase	The settlement standing instruction database to be used is the broker's database.
VEND	VendorDatabase	The settlement standing instruction database to be used is the database of the vendor.

7.2.2.70 SettlementSystemMethod1Code

Definition: Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.

Type: CodeSet

CodeName	Name	Definition
NSET	Default	Settle through the default settlement system/method. If there is a standing instruction in place for settlement through the alternate settlement system/method, then this standing instruction is to be ignored.
YSET	Alternative	Settle through the alternate settlement system/method. If there is a standing instruction in place for settlement through the default settlement system/method, then this standing instruction is to be ignored.

7.2.2.71 SettlementTransactionCondition7Code

Definition: Specifies the conditions under which the order/trade is to be settled.

Type: CodeSet

CodeName	Name	Definition
ASGN	Assignment	Transfer of ownership of the asset to another party during the closing of an option.

CodeName	Name	Definition
CLEN	Clean	Indicates that the trade was executed clean, ie government tax must not be paid on the accrued interest on the bond.
DIRT	Dirty	Indicates that the trade was executed dirty, ie government tax must be paid on the accrued interest on the bond.
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
DRAW	Drawn	Settlement transactions relates to drawn securities.
EXER	Exercised	Settlement transaction relates to options, futures or derivatives that are exercised.
FRCL	FreeCleanSettlement	Delivery will be made free of payment but a clean payment order will be sent.
KNOC	KnockedOut	Settlement transaction relates to options, futures or derivatives that are expired worthless.
PHYS	Physical	Securities are to be physically settled.
CSDP	CSDPaymentOnly	Transaction on a security that is not eligible at the Central Securities Depository (CSD) but for which the payment will be enacted by the CSD.
SPCS	SplitCurrencySettlement	Settlement is in two different currencies.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.
UNEX	Unexposed	Delivery cannot be performed until money is received.

7.2.2.72 SettlementTransactionType7Code

Definition: Specifies underlying information regarding the type of settlement transaction.

Type: CodeSet

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
FCTA	FactorUpdate	Relates to a factor update.

CodeName	Name	Definition
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depositary receipt.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceed of corp. event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceed of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes ...) under a program and without syndication arrangement.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (messages sender) and/or account servicer (messages receiver).
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (messages sender) at one account servicer (messages receiver).
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without matching operation.

CodeName	Name	Definition
RPTO	Reporting	Relates to a transaction that is for reporting purposes only.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
GUAR	GuaranteedClose	Trade which is guaranteed to be finalized
OFIT	OfferingIssuingTrade	Offering issue trade.

7.2.2.73 SettlingCapacity1Code

Definition: Specifies the role of the party in the settlement of the transaction.

Type: CodeSet

CodeName	Name	Definition
CUST	SettlingCustodian	Settlement party is a custodian. It receives/delivers the securities and carries out custodial duties.
SAGE	SettlingAgent	Settlement party is trading and settling transactions in financial instruments on behalf of its client(s).
SPRI	SettlingPrincipal	Settlement party is settling its own trades.

7.2.2.74 Side3Code

Definition: Side taken by a party on an order.

Type: CodeSet

CodeName	Name	Definition
BUYI	Buy	Order is buy driven.

CodeName	Name	Definition
SELL	Sell	Order is sell driven.
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 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.
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.

CodeName	Name	Definition
		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.
LEND	Lend	Order is to lend securities.
BORW	Borrow	Order is to borrow securities.
OPEX	OptionExercise	Exercise of an option contract.

7.2.2.75 StatementUpdateTypeCode

Definition: Specifies the nature of a statement update, eg, it is a complete statement.

Type: CodeSet

CodeName	Name	Definition
COMP	Complete	Statement is complete.
DELT	Delta	Statement contains changes only.

7.2.2.76 TaxLiability1Code

Definition: Specifies the tax role capacity of the instructing party.

Type: CodeSet

CodeName	Name	Definition
PRIN	TaxPrincipal	Settlement party is acting as a principal for tax liability.
AGEN	TaxAgent	Settlement party is acting as an agent for tax liability.

7.2.2.77 TradeRegulatoryConditions1Code

Definition: indicates if the Trade Regulatory Conditions is solicited or not.

Type: CodeSet

CodeName	Name	Definition
SOLI	Solicited	Trade was solicited by the executing broker. The broker has suggested to his client to buy/sell financial instruments.
USOL	Unsolicited	Trade was unsolicited. The client acts on its own without advice from the executing broker.

7.2.2.78 TradeTransactionCondition2Code

Definition: Specifies the conditions under which the order/trade is to be executed.

Type: CodeSet

CodeName	Name	Definition
SPCC	SpecialCumCoupon	Indicates whether the trade is executed with a special cum coupon.
SECN	SpecialExCoupon	Indicates whether the trade is executed with a special ex coupon.
SEBN	SpecialExBonus	Indicates whether the trade is executed special ex bonus.
SCBN	SpecialCumBonus	Indicates whether the trade is executed special cum bonus.
SCRT	SpecialCumRights	Indicates whether the trade is executed special cum rights.
SERT	SpecialExRights	Indicates whether the trade is executed special ex rights.
SCCR	SpecialCumCapitalRepayments	Indicates whether the trade is executed special cum capital repayments.
SECR	SpecialExCapitalRepayments	Indicates whether the trade is executed special ex capital repayments.
CAST	CashSettlement	Indicates whether the trade is executed with a cash settlement.
SPPR	SpecialPrice	Indicates whether the trade is executed with a special price.
SPCU	SpecialCumDividend	Indicates whether the trade is executed with a special cum dividend, ie, buying after the ex date and getting the dividend.
SPEX	SpecialExDividend	Indicates whether the trade is executed with a special ex dividend, ie, selling before the ex date without the coupon.
GTDL	GuaranteedDelivery	Indicates whether the delivery of the financial instrument on settlement date is guaranteed.

7.2.2.79 TradeType3Code

Definition: Specifies the type of executed order.

Type: CodeSet

CodeName	Name	Definition
BSKT	Basket	A basket trade, i.e. a unit of 15 or more financial instruments used in program trading.
INDX	Index	A trade of a predetermined set of financial instruments.
IPOO	IPO	Transaction is an Initial Public Offer (IPO) order.

CodeName	Name	Definition
LIST	List	A trade of a predetermined set of financial instruments.
PRAL	PreAllocation	A pre-allocated trade.
PROG	Program	A program trade, i.e. a computer-driven trade of buying and selling of baskets of 15 or more financial instruments by index arbitrage specialists or institutional traders.
TRAD	Trade	An executed order.
BRBR	BrokerToBroker	A trade from a broker to another broker.
RISK	RiskTrade	Trade involving risk
VWAP	VWAPGuarantee	Trade whose price is guaranteed as the weighted average of the trade prices on a specific day.
AGEN	Agency	Trade in which an agent intermediates between a buyer and a seller.
GUAR	GuaranteedClose	Trade which is guaranteed to be finalized
EMTR	EmployeeTradeReporting	Transaction relates to employee trade reporting.
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depositary receipt.
BOST	BondStart	The trade is a Bond start.
BOEN	BondEnd	The trade is a Bond end.
LABO	LendingAndBorrowing	Indicates that the trade is a Lending and borrowing.
BORE	BondRepricing	The trade is a Bond repricing.
OFIT	OfferingIssuingTrade	Indicates that the trade is a Offering issue trade.
BOSU	BondSubstitution	The trade is a Bond substitution.
FBBT	FutureBuyBackTrade	The security will be bought back in the future..
OPTN	Options	Indicates that the trade is a Option contract trade.
FUOP	FuturesOption	Indicates that the trade is a Futures option contract trade.
FUTR	Futures	Indicates that the trade is a Futures contract trade.

7.2.2.80 TradingCapacity4Code

Definition: Specifies the role of a trading party in a transaction.

Type: CodeSet

CodeName	Name	Definition
PRIN	Principal	Trading as Principal.
CPRN	CrossingPrincipal	Crossing as a principal.
RISP	RisklessPrincipal	Trading as a riskless principal, ie, the order to buy(sell) has been simultaneously offset by an order to sell (buy) with another party.
PROP	Proprietary	Trading for its firm. The transaction affects the firm's own account, not that of its customers.
AGEN	Agent	Trading as Agent on behalf of a customer.
CAGN	CrossingAgent	Crossing as an agent.
OAGN	OtherAgent	Acting as an agent for a party other than a customer.
PRAG	PrincipalAgent	Acting as an agent for some executions and principal for others in the same transaction.
BAGN	ActingAgent	Party acting as an agent for both customer and another person.
INFI	InvestmentFirm	Any legal person whose regular occupation or business is the provision of one or more investment services to third parties and/or the performance of one or more investment activities on a professional basis.
MKTM	MarketMaker	Dealer or specialist that is trading for their own account in the OTC market. Market makers are expected to maintain an orderly market by being available to buy or sell.
MLTF	MultiLateralTradingFacility	Multilateral Trading Facility (MTF) is a multilateral system which brings together multiple third-party buying and selling interests in financial instruments in a way that results in a contract.
RMKT	RegulatedMarket	Regulated market on which financial instruments can be traded according to rules defined by the stock exchange.
SINT	SystematicInternaliser	Firms which, on an organised, frequent and systematic basis, deal on their own account by executing client orders outside a regulated market or an MTF. SIs have the obligation to provide, and make public, a definite bid and offer quote for liquid securities.

CodeName	Name	Definition
TAGT	TransferAgent	Party appointed by the Fund Management Company. It updates records of investor accounts to reflect the daily investor purchases, redemptions, switches, transfers, and re-registrations. It ensures the timely settlement of transactions, and may provide tax information to the investor and/or to its intermediaries. It may calculate, collect, and rebate commissions. It prepares and distributes confirmations reflecting transactions, resulting in unit or cash account movements to the investor or the investor's intermediary. It responds to inquiries concerning account status, and processes the income distribution.

7.2.2.81 TradingCapacity6Code

Definition: Specifies the role of a trading party in a transaction.

Type: CodeSet

CodeName	Name	Definition
AGEN	Agent	Trading as Agent on behalf of a customer.
BAGN	ActingAgent	Party acting as an agent for both customer and another person.
CAGN	CrossingAgent	Crossing as an agent.
CPRN	CrossingPrincipal	Crossing as a principal.
OAGN	OtherAgent	Acting as an agent for a party other than a customer.
PRAG	PrincipalAgent	Acting as an agent for some executions and principal for others in the same transaction.
PRIN	Principal	Trading as Principal.

7.2.2.82 TradingDate1Code

Definition: Trading Date Code

Type: CodeSet

CodeName	Name	Definition
VARI	Various	Partial trades have occurred over a period of two or more days.

7.2.2.83 TypeOfIdentification1Code

Definition: Specifies the type of alternate identification which can be used to give an alternate identification of the party identified.

Type: CodeSet

CodeName	Name	Definition
ARNU	AlienRegistrationNumber	Number assigned by a government agency to identify foreign nationals.
CCPT	PassportNumber	Number assigned by a passport authority.
CHTY	TaxExemptIdentificationNumber	Number assigned to a tax exempt entity.
CORP	CorporateIdentification	Number assigned to a corporate entity.
DRLC	DriverLicenseNumber	Number assigned to a driver's license.
FIIN	ForeignInvestmentIdentityNumber	Number assigned to a foreign investor (other than the alien number).
TXID	TaxIdentificationNumber	Number assigned by a tax authority to an entity.

7.2.2.84 TypeOfIdentification2Code

Definition: Specifies the type of alternate identification which can be used to give an alternate identification of the party identified.

Type: CodeSet

CodeName	Name	Definition
ARNU	AlienRegistrationNumber	Number assigned by a government agency to identify foreign nationals.
CHTY	TaxExemptIdentificationNumber	Number assigned to a tax exempt entity.
CORP	CorporateIdentification	Number assigned to a corporate entity.
FIIN	ForeignInvestmentIdentityNumber	Number assigned to a foreign investor (other than the alien number).
TXID	TaxIdentificationNumber	Number assigned by a tax authority to an entity.

7.2.2.85 TypeOfPrice3Code

Definition: Specifies the type of price and information about the price.

Type: CodeSet

CodeName	Name	Definition
AVER	Average	Price is an average execution price.
AVOV	AverageOverride	Price is an override of the average price.
GREX	GrossOfAll	Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes.
NET2	Net	Price is a net price, ie, net only of local broker's commission, local fees and local taxes.
NET1	NetOfAll	Price is a net price, ie, net of all charges, fees and taxes.
PARV	ParValue	Price is equal to the nominal or face value of the instrument.

CodeName	Name	Definition
RDAV	RoundedAverage	Price is a rounded average price.

7.2.2.86 UnaffirmedReason1Code

Definition: Specifies the reason the transaction, transfer or settlement instruction is unaffirmed.

Type: CodeSet

CodeName	Name	Definition
NAFF	CounterpartyNotAffirmed	Specifies the reason the counterparty has not affirmed.

7.2.2.87 UnitOfMeasure1Code

Definition: Unit of measure of the item purchased

Type: CodeSet

CodeName	Name	Definition
PIEC	Piece	Standard length of cloth, wallpaper, as an item for sale or amount of a substance.
TONS	Ton	Measure of weight, in Britain 2240lb (long ton)and in the US 2000lb (short ton).
FOOT	Foot	Unit of length equal to 1/3 yard.
GBGA	GBGallon	Unit of volume that is equal to 8 pints.
USGA	USGallon	Unit of volume that is equal to 8 pints.
GRAM	Gram	Unit of measure that is equal to a 1,000th of a kilo.
INCH	Inch	Measure of length equal to 2.54 cm.
KILO	Kilogram	Basic unit of mass in the SI system, 1000 grams.
PUND	Pound	Unit of weight equal to 0.454 kilograms.
METR	Metre	Unit of length in the metric system, equal to 39.37 inches.
CMET	Centimetre	One 100th part of a metre.
MMET	Millimetre	Unit of measure that is a thousandth of one metre.
LITR	Litre	Unit of volume that is equal to a thousand cubic centimetres.
CELI	Centilitre	Unit of volume that is equal to one hundredth of a litre.
MILI	MilliLitre	Unit of volume that is equal to one thousandth of a litre.
GBOU	GBOunce	Unit of weight equal to a sixteenth of a pound.

CodeName	Name	Definition
USOU	USOunce	Unit of weight equal to a sixteenth of a pound.
GBQA	GBQuart	Unit of volume that is equal to 2 pints.
USQA	USQuart	Unit of volume that is equal to 2 pints.
GBPI	GBPint	Unit of volume that is equal to 568 cubic centimetres.
USPI	USPint	Unit of volume that is equal to 473 cubic centimetres.
MILE	Mile	Unit of length equal to 1,760 yards
KMET	Kilometre	Unit of measure that is equal to 1,000 meters.
YARD	Yard	Unit of length equal to 3 feet or 0.9144 metre.
SQKI	SquareKilometre	Measure of a surface, one kilometre by one kilometre.
HECT	Hectare	Unit of measure that is equal to 10,000 square meters.
ARES	Are	Unit of measure equal to a 100 square meters.
SMET	SquareMetre	Measure of a surface, one metre by one metre.
SCMT	SquareCentimetre	Measure of a surface, one centimetre by one centimetre.
SMIL	SquareMillimetre	Measure of a surface, one millimetre by one millimetre.
SQMI	SquareMile	Measure of a surface, one mile by one mile.
SQYA	SquareYard	Measure of a surface, one yard by one yard.
SQFO	SquareFoot	Measure of a surface, one foot by one foot.
SQIN	SquareInch	Measure of a surface, one inch by one inch.
ACRE	Acre	Unit of measure equal to 4,840 square yards.

7.2.2.88 UnmatchedReason4Code

Definition: Specifies the reason the transaction, transfer or settlement instruction is unmatched.

Type: CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
CADE	RepurchaseCallDelay	Transaction call delay does not match.

CodeName	Name	Definition
CHAR	ChargesAmount	Charges amount does not match.
CMIS	NoMatch	A matching instruction from your counterparty could not be found.
CPCA	CounterpartyCancelled	Counterparty cancelled their instruction.
DDAT	SettlementDate	Settlement date/time does not match.
DDEA	DealPrice	Deal price does not match.
DEAL	TransactionDealAmount	Deal amount does not match.
DELN	TransactionDirection	Direction of the trade does not match. Counterparty expects a delivery from you, not a receipt or vice versa.
DEPT	ReceivingDeliveringDepository	Depository does not match.
DMON	SettlementAmount	Settlement amount does not match
DQUA	FinancialInstrumentQuantity	Quantity of financial instruments does not match.
DSEC	FinancialInstrument	Financial instrument identification does not match, for example, ISIN, financial instrument attributes differs...
DTRD	TradeDate	Trade date does not match.
EXEC	ExecutionBrokerCommission	Executing broker's commission does not match.
FORF	ForfeitRepurchaseAmount	Forfeit amount does not match.
LATE	MarketDeadlineMissed	Your instruction was too late for matching.
LEOG	LetterOfGuarantee	Counterparty is for settlement through letter of guarantee, your instruction is not, or vice versa.
MCAN	MatchingRecordCancelled	Corresponding matching record has been cancelled.
NARR	NarrativeReason	See narrative field for the reason.
PHYS	PhysicalSettlement	Counterparty's instruction is physical settlement, your instruction is not, or vice versa.
PLCE	PlaceOfTrade	Place of trade does not match.
PODU	PossibleDuplicate	Instruction has not been matched. It is a possible duplicate instruction.
REPA	RepurchaseAmount	Termination transaction amount does not match.
REPO	RepurchaseRate	Repurchase rate does not match.
REPP	RepurchasePremiumAmount	Premium amount does not match.
RERT	RepurchaseRateType	Repurchase rate type does not match.
RSPR	RepurchaseSpreadRate	Spread rate does not match.

CodeName	Name	Definition
RTGS	RTGSSystem	Counterparty is for Real Time Gross Settlement (RTGS) system, you are for non-RTGS or vice versa.
SAFE	SafekeepingAccount	Safekeeping account used as matching criteria on the market concerned does not match. This includes Buyer/seller's account, direct client's account at the receiving/delivering agent, or receiving/delivering agent's account at the CSD.
SETR	SettlementTransaction	Settlement transaction type does not match (relates to the settlement transaction type codes available for field : 22F::SETR.)
SETS	SettlementSystemMethod	Settlement system/method does not match (for example, instruction is to settle using settlement system/method A. Counterparty expects settlement to occur using settlement system/method B).
TERM	ClosingDateTime	Closing date/time does not match.
TXST	TaxStatus	Disagreement on the tax status of the financial instruments to be settled.
VASU	VariableRateSupport	Variable rate support does not match (repo).
POSE	PositionEffect	Position effect does not match.
BORT	BorrowingRate	Borrowing rate does not match.
COAX	ConsumptionTax	Consumption tax amount does not match.
OTHI	OtherFinancialInstrumentIdentification	OtherIdentification of financial instrument identification does not match.
BOFE	BorrowingFee	Borrowing fee does not match.
TACR	AccruedInterestTax1	Accrued interest tax indicator does not match.
SDAT	SettlementDate2	Settlement date in the second leg does not match.
COID	CommonIdentification	CommonIdentification does not match.
SCRA	StandardCollateralRatio	Standard collateral ratio does not match.
ACRU	AccruedInterestAmount1	Accrued interest amount does not match.
SHAI	SecuritiesHaircut	Securities haircut rate does not match.
ACRS	AccruedInterestAmount2	Accrued interest amount in the second leg does not match.
DEAS	DealAmount2	Deal amount in the second leg does not match.
CATI	CallableTradeIndicator	CallableTradeIndicator does not match.
TACS	AccruedInterestTax2	Accrued interest tax indicator in the second leg does not match.

CodeName	Name	Definition
DBNM	StandingSettlementInstruction	Counterparty's instruction is for settlement through standing settlement instruction, your instruction is not, or vice versa.
MADA	MaturityDate	Maturity date does not match.
OLID	ClientOrderLinkIdentification	ClientOrderLinkIdentification does not match.
TRSA	ClosingSettlementAmount	Closing settlement amount does not match.
TRTE	TypeOfFinancingClosing	Type of financing closing does not match.
BOIA	BorrowingInterestAmount	Borrowing interest amount does not match.
OPLI	OpeningLegIdentification	OpeningLegIdentification does not match.
TRTR	TradeTransactionType	Trade transaction type does not match.
LWCO	LendingWithCollateral	LendingWithCollateral does not match.
INTT	InterestType	Interest type does not match.
CUFC	CurrentFactor	Current factor does not match.
LTME	LendingTransactionMethod	Lending transaction method does not match.
ENFC	EndFactor	End factor does not match.
CLSE	ClearingSegment	Counterparty's instruction is for settlement through clearing segment, your instruction is not, or vice versa.

7.2.3 Date

7.2.3.1 ISODate

Definition: A particular point in the progression of time in a calendar year expressed in the YYYY-MM-DD format. This representation is defined in "XML Schema Part 2: Datatypes Second Edition - W3C Recommendation 28 October 2004" which is aligned with ISO 8601.

Type: Date

7.2.4 DateTime

7.2.4.1 ISODateTime

Definition: A particular point in the progression of time defined by a mandatory date and a mandatory time component, expressed in either UTC time format (YYYY-MM-DDThh:mm:ss.sssZ), local time with UTC offset format (YYYY-MM-DDThh:mm:ss.sss+/-hh:mm), or local time format (YYYY-MM-DDThh:mm:ss.sss). These representations are defined in "XML Schema Part 2: Datatypes Second Edition - W3C Recommendation 28 October 2004" which is aligned with ISO 8601.

Note on the time format:

1) beginning / end of calendar day

00:00:00 = the beginning of a calendar day

24:00:00 = the end of a calendar day

2) fractions of second in time format

Decimal fractions of seconds may be included. In this case, the involved parties shall agree on the maximum number of digits that are allowed.

Type: DateTime

7.2.5 IdentifierSet

7.2.5.1 AnyBICIdentifier

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

Type: IdentifierSet

Identification scheme: SWIFT; AnyBICIdentifier

Format

pattern	[A-Z]{6,6}[A-Z2-9][A-NP-Z0-9]([A-Z0-9]{3,3}){0,1}

Constraints

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consists of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.

7.2.5.2 BBANIdentifier

Definition: Basic Bank Account Number (BBAN). Identifier used nationally by financial institutions, ie, in individual countries, generally as part of a National Account Numbering Scheme(s), which uniquely identifies the account of a customer.

Type: IdentifierSet

Identification scheme: National Banking Association; Basic Bank Account Number

Format

pattern	[a-zA-Z0-9]{1,30}

7.2.5.3 BICNonFIIdentifier

Definition: Code allocated to a 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; BEIIdentifier

Format

pattern	[A-Z]{6,6}[A-Z2-9][A-NP-Z0-9]([A-Z0-9]{3,3}){0,1}

Constraints

- **BICNonFI**

  Valid BICs for non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consist of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.

7.2.5.4 CFIIdentifier

Definition: Classification type of the financial instrument, as per the ISO 10962 Classification of Financial Instrument (CFI) codification, eg, common share with voting rights, fully paid, or registered.

Type: IdentifierSet

Identification scheme: ANNA; CFIIdentifier

Format

pattern	[A-Z]{1,6}

7.2.5.5 IBAN2007Identifier

Definition: An identifier used internationally by financial institutions to uniquely identify the account of a customer at a financial institution, as described in the latest edition of the international standard ISO 13616:2007 - "Banking and related financial services - International Bank Account Number (IBAN)".

Type: IdentifierSet

Identification scheme: National Banking Association; International Bank Account Number (ISO 13616)

Format

pattern	[A-Z]{2,2}[0-9]{2,2}[a-zA-Z0-9]{1,30}

Constraints

- **IBAN**

  A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

7.2.5.6 IBANIdentifier

Definition: An identifier used internationally by financial institutions to uniquely identify the account of a customer at a financial institution, as described in the latest edition of the international standard ISO 13616. "Banking and related financial services - International Bank Account Number (IBAN)".

Type: IdentifierSet

Identification scheme: National Banking Association; International Bank Account Number (ISO 13616)

Format

pattern	[a-zA-Z]{2,2}[0-9]{2,2}[a-zA-Z0-9]{1,30}

Constraints

- **IBAN**

  A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

7.2.5.7 ISINIdentifier

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-Z0-9]{12,12}

7.2.5.8 MICIdentifier

Definition: Market Identifier Code. The identification of a financial market, as stipulated in the norm ISO 10383 'Codes for exchanges and market identifications'.

Type: IdentifierSet

Identification scheme: SWIFT; MICIdentifier

Format

pattern	[A-Z0-9]{4,4}

7.2.5.9 RatingValueIdentifier

Definition: Identifies the rating values that may be assigned to a security by a rating agency.

Type: IdentifierSet

Identification scheme: FPL; FIX

7.2.5.10 UPICIdentifier

Definition: Universal Payment Identification Code (UPIC). Identifier used by the New York Clearing House to mask confidential data, such as bank accounts and bank routing numbers. UPIC numbers remain with business customers, regardless of banking relationship changes.

Type: IdentifierSet

Identification scheme: The Clearing House (formerly The New York Clearing House); Universal Payment Identification Code

Format

pattern	[0-9]{8,17}

7.2.6 Indicator

7.2.6.1 PlusOrMinusIndicator

Definition: Indicates a positive or negative value.

Type: Indicator

Meaning When True: Plus

Meaning When False: Minus

7.2.6.2 YesNoIndicator

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

Type: Indicator

Meaning When True: Yes

Meaning When False: No

7.2.7 Quantity

7.2.7.1 DecimalNumber

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

Type: Quantity

Format

totalDigits	18
fractionDigits	17

7.2.7.2 Max3Number

Definition: Number (max 999) of objects represented as an integer.

Type: Quantity

Format

totalDigits	3
fractionDigits	0

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

7.2.7.3 Number

Definition: Number of objects represented as an integer.

Type: Quantity

Format

totalDigits	18
fractionDigits	0

7.2.8 Rate

7.2.8.1 BaseOneRate

Definition: Rate expressed as a decimal, eg, 0.7 is 7/10 and 70%.

Type: Rate

Format

totalDigits	11
fractionDigits	10
baseValue	1.0

7.2.8.2 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

7.2.9 Text

7.2.9.1 Exact3NumericText

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

Type: Text

Format

pattern	[0-9]{3}

7.2.9.2 Exact4AlphaNumericText

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

Type: Text

Format

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

7.2.9.3 Exact4NumericText

Definition: Specifies a numeric string with an exact length of 4 digits

Type: Text

Format

pattern	[0-9]{4}

7.2.9.4 ISO20022MessageIdentificationText

Definition: ISO 20022 Message identifier of an MX message.

Type: Text

Format

pattern	[a-z]{4}\.[0-9]{3}\.[0-9]{3}\.[0-9]{2}

7.2.9.5 Max140Text

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

Type: Text

Format

minLength	1
maxLength	140

7.2.9.6 Max16Text

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

Type: Text

Format

minLength	1
maxLength	16

7.2.9.7 Max210Text

Definition: Specifies a character string with a maximum length of 210 characters.

Type: Text

Format

minLength	1
maxLength	210

7.2.9.8 Max256Text

Definition: Specifies a character string with a maximum length of 256 characters.

Type: Text

Format

minLength	1
maxLength	256

7.2.9.9 Max34Text

Definition: Specifies a character string with a maximum length of 34 characters.

Type: Text

Format

minLength	1
maxLength	34

7.2.9.10 Max350Text

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

Type: Text

Format

minLength	1
maxLength	350

7.2.9.11 Max35Text

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

Type: Text

Format

minLength	1
maxLength	35

7.2.9.12 Max3NumericText

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

Type: Text

Format

pattern	[0-9]{1,3}

7.2.9.13 Max4NumericText

Definition: Specifies a numeric string with a maximum length of 4 digits.

Type: Text

Format

pattern	[0-9]{1,4}

7.2.9.14 Max5NumericText

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

Type: Text

Format

pattern	[0-9]{1,5}

7.2.9.15 Max70Text

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

Type: Text

Format

minLength	1
maxLength	70

7.2.9.16 Max8Text

Definition: Specifies a character string with a maximum length of 8 characters.

Type: Text

Format

minLength	1
maxLength	8

7.2.10 YearMonth

7.2.10.1 ISOYearMonth

Definition: Month within a particular calendar year represented by YYYY-MM (ISO 8601).

Type: YearMonth