

ISO 20022

Securities Markets Regulatory Reporting - Settlement Fails

Message Definition Report - Part 2

Approved by the Securities SEG on 27 January 2020

This document provides details of the Message Definitions for Securities Markets Regulatory Reporting - Settlement Fails.

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1 Message Set Overview

Introduction

This message set provides for the specification of the Securities Markets Regulatory Reporting - Settlement Fails requirements.

1.1 List of MessageDefinitions

The following table lists all MessageDefinitions described in this book.

MessageDefinition	Definition
auth.031.001.01 FinancialInstrumentReportingStatusAdviceV01	The FinancialInstrumentReportingStatusAdvice message is sent by the national competent authority to the reporting agent to provide a status advice for the correctness, issues or errors that arise from the submitted report.
auth.100.001.01 SettlementFailsMonthlyReportV01	The SettlementFailsMonthlyReport is sent by central securities depository or by a central bank operating a securities settlement system to the CSD competent authority in its jurisdiction, to provide monthly and daily aggregated data on the number and the nature of settlement instructions which failed to settle on their intended settlement day. The report contains monthly and daily statistical information on the number and value of overall settlement instructions, settled instructions, and settlement fails that occurred during a specified period and within a given securities settlement system.
auth.101.001.01 SettlementFailsAnnualReportV01	The SettlementFailsAnnualReport is sent by a central securities depository or by a central bank operating a securities settlement system to the CSD competent authority to provide annual aggregated data on the number and the nature of settlement instructions which failed to settle on their intended settlement day. The report contains annual statistical information on the number and value of overall settlement instructions, settled instructions, and settlement fails that occurred during a specified period and within a given securities settlement system.

2 auth.031.001.01 FinancialInstrumentReportingStatusAdviceV0 1

2.1 MessageDefinition Functionality

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

Outline

The FinancialInstrumentReportingStatusAdviceV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. StatusAdvice

Status advice report.

B. SupplementaryData

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

2.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FinInstrmRptgStsAdvc>	[1..1]			
	StatusAdvice <StsAdvc>	[1..*]			5
	MessageReportIdentifier <MsgRptldr>	[0..1]	Text		6
	MessageStatus <MsgSts>	[0..1]			6
	Status <Sts>	[1..1]	CodeSet		7
	ValidationRule <VldtnRule>	[0..*]	±		7
	MessageDate <MsgDt>	[0..1]	Date		8
	Statistics <Sttstcs>	[0..1]			8
	TotalNumberOfRecords <TtlNbOfRcrds>	[1..1]	Text		8
	NumberOfRecordsPerStatus <NbOfRcrdsPerSts>	[1..*]			8
	DetailedNumberOfRecords <DtldNbOfRcrds>	[1..1]	Text		9
	DetailedStatus <DtldSts>	[1..1]	CodeSet		9
	RecordStatus <RcrdSts>	[0..*]			9
	OriginalRecordIdentification <OrgnlRcrdId>	[1..1]	Text		9
	Status <Sts>	[1..1]	CodeSet		10
	ValidationRule <VldtnRule>	[0..*]	±		10
	SupplementaryData <SplmtryData>	[0..*]	±	C1	10
	SupplementaryData <SplmtryData>	[0..*]	±	C1	11
	SupplementaryData <SplmtryData>	[0..*]	±	C1	11

2.3 Constraints

C1 SupplementaryDataRule

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

2.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

2.4.1 StatusAdvice <StsAdvc>

Presence: [1..*]

Definition: Status advice report.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MessageReportIdentifier <MsgRptldr>	[0..1]	Text		6
	MessageStatus <MsgSts>	[0..1]			6
	Status <Sts>	[1..1]	CodeSet		7
	ValidationRule <VldtnRule>	[0..*]	±		7
	MessageDate <MsgDt>	[0..1]	Date		8
	Statistics <Sttstcs>	[0..1]			8
	TotalNumberOfRecords <TtlNbOfRcrds>	[1..1]	Text		8
	NumberOfRecordsPerStatus <NbOfRcrdsPerSts>	[1..*]			8
	DetailedNumberOfRecords <DtldNbOfRcrds>	[1..1]	Text		9
	DetailedStatus <DtldSts>	[1..1]	CodeSet		9
	RecordStatus <RcrdSts>	[0..*]			9
	OriginalRecordIdentification <OrgnlRcrdld>	[1..1]	Text		9
	Status <Sts>	[1..1]	CodeSet		10
	ValidationRule <VldtnRule>	[0..*]	±		10
	SupplementaryData <SplmtryData>	[0..*]	±	C1	10
	SupplementaryData <SplmtryData>	[0..*]	±	C1	11

2.4.1.1 MessageReportIdentifier <MsgRptldr>

Presence: [0..1]

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

Usage:

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

Datatype: "Max140Text" on page 1252

2.4.1.2 MessageStatus <MsgSts>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Status <Sts>	[1..1]	CodeSet		7
	ValidationRule <VldtnRule>	[0..*]	±		7
	MessageDate <MsgDt>	[0..1]	Date		8
	Statistics <Sttstcs>	[0..1]			8
	TotalNumberOfRecords <TtlNbOfRcrds>	[1..1]	Text		8
	NumberOfRecordsPerStatus <NbOfRcrdsPerSts>	[1..*]			8
	DetailedNumberOfRecords <DtldNbOfRcrds>	[1..1]	Text		9
	DetailedStatus <DtldSts>	[1..1]	CodeSet		9

2.4.1.2.1 Status <Sts>

Presence: [1..1]

Definition: Provides the status for the full message.

Datatype: "ReportingMessageStatus1Code" on page 1248

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

2.4.1.2.2 ValidationRule <VldtnRule>

Presence: [0..*]

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

ValidationRule <VldtnRule> contains the following elements (see "GenericValidationRuleIdentification1" on page 1223 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Description <Desc>	[0..1]	Text		1224
	SchemeName <SchmeNm>	[0..1]	±		1224
	Issuer <Issr>	[0..1]	Text		1224

2.4.1.2.3 MessageDate <MsgDt>

Presence: [0..1]

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

Datatype: "ISODate" on page 1249

2.4.1.2.4 Statistics <Sttstcs>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalNumberOfRecords <TtlNbOfRcrds>	[1..1]	Text		8
	NumberOfRecordsPerStatus <NbOfRcrdsPerSts>	[1..*]			8
	DetailedNumberOfRecords <DtldNbOfRcrds>	[1..1]	Text		9
	DetailedStatus <DtldSts>	[1..1]	CodeSet		9

2.4.1.2.4.1 TotalNumberOfRecords <TtlNbOfRcrds>

Presence: [1..1]

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

Datatype: "Max15NumericText" on page 1252

2.4.1.2.4.2 NumberOfRecordsPerStatus <NbOfRcrdsPerSts>

Presence: [1..*]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DetailedNumberOfRecords <DtldNbOfRcrds>	[1..1]	Text		9
	DetailedStatus <DtldSts>	[1..1]	CodeSet		9

2.4.1.2.4.2.1 DetailedNumberOfRecords <DtldNbOfRcrds>*Presence:* [1..1]*Definition:* Number of individual records contained in the message, detailed per status.*Datatype:* "Max15NumericText" on page 1252**2.4.1.2.4.2.2 DetailedStatus <DtldSts>***Presence:* [1..1]*Definition:* Common transaction status for all individual records reported.*Datatype:* "ReportingRecordStatus1Code" on page 1248

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

2.4.1.3 RecordStatus <RcrdSts>*Presence:* [0..*]*Definition:* Provides per record status on the report that has been received.**RecordStatus <RcrdSts>** contains the following **StatusReportRecord3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OriginalRecordIdentification <OrgnlRcrdId>	[1..1]	Text		9
	Status <Sts>	[1..1]	CodeSet		10
	ValidationRule <VldtnRule>	[0..*]	±		10
	SupplementaryData <SplmtryData>	[0..*]	±	C1	10

2.4.1.3.1 OriginalRecordIdentification <OrgnlRcrdId>*Presence:* [1..1]*Definition:* Unique and unambiguous technical identification of the original data for which the status is provided.*Datatype:* "Max140Text" on page 1252

2.4.1.3.2 Status <Sts>*Presence:* [1..1]*Definition:* Defines status of the reported transaction.*Datatype:* "ReportingRecordStatus1Code" on page 1248

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

2.4.1.3.3 ValidationRule <VldtnRule>*Presence:* [0..*]*Definition:* Provides the details of the rule which could not be validated.**ValidationRule <VldtnRule>** contains the following elements (see "GenericValidationRuleIdentification1" on page 1223 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Description <Desc>	[0..1]	Text		1224
	SchemeName <SchmeNm>	[0..1]	±		1224
	Issuer <Issr>	[0..1]	Text		1224

2.4.1.3.4 SupplementaryData <SplmtryData>*Presence:* [0..*]*Definition:* Additional information that can not be captured in the structured fields and/or any other specific block.*Impacted by:* C1 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see ["SupplementaryData1"](#) on page 1223 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1223
	Envelope <Envlp>	[1..1]	(External Schema)		1223

Constraints

- **SupplementaryDataRule**

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

2.4.1.4 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C1 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see ["SupplementaryData1"](#) on page 1223 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1223
	Envelope <Envlp>	[1..1]	(External Schema)		1223

Constraints

- **SupplementaryDataRule**

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

2.4.2 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C1 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see ["SupplementaryData1"](#) on page 1223 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1223
	Envelope <Envlp>	[1..1]	(External Schema)		1223

Constraints

- **SupplementaryDataRule**

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

3 **auth.100.001.01 SettlementFailsMonthlyReportV01**

3.1 **MessageDefinition Functionality**

The SettlementFailsMonthlyReport is sent by central securities depository or by a central bank operating a securities settlement system to the CSD competent authority in its jurisdiction, to provide monthly and daily aggregated data on the number and the nature of settlement instructions which failed to settle on their intended settlement day. The report contains monthly and daily statistical information on the number and value of overall settlement instructions, settled instructions, and settlement fails that occurred during a specified period and within a given securities settlement system.

Outline

The SettlementFailsMonthlyReportV01 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. ReportHeader

Specifies parameters of the report.

B. MonthlyAggregate

Aggregated monthly volume and value of settled, failed, total of failed settlement instructions performed during the period covered by the report, for financial instruments, types of transactions, types of clients and cash transfers.

C. DailyData

Daily data volume and value of settled, failed, total of failed settlement instructions performed during the period covered by the report, for financial instruments, types of transactions, types of clients and cash transfers.

D. 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> <SttlmFlsMnthlyRpt>	[1..1]			
	ReportHeader <RptHdr>	[1..1]			87
	CreationDateTime <CreDtTm>	[1..1]	DateTime		88
	ReportingPeriod <RptgPrd>	[1..1]	±		88
	Currency <Ccy>	[1..1]	CodeSet	C1	88
	ReportStatus <RptSts>	[1..1]	CodeSet		89
	SecuritiesSettlementSystem <SctiesSttlmSys>	[1..1]			89
	SystemIdentification <SysId>	[1..1]	Text		90
	SystemName <SysNm>	[0..1]	Text		90
	CountryOfJurisdiction <CtryOfJursdctn>	[0..1]	CodeSet	C2	90
	CSDLegalName <CSDLglNm>	[0..1]	Text		90
	LEI <LEI>	[0..1]	IdentifierSet		91
	ResponsibleParty <RspnsblPty>	[0..*]			91
	Name <Nm>	[1..1]	Text		91
	PhoneNumber <PhneNb>	[1..1]	Text		91
	EmailAddress <EmailAdr>	[1..1]	Text		91
	Function <Fctn>	[0..1]	Text		91
	MonthlyAggregate <MnthlyAggt>	[1..1]	±		91
	DailyData <DalyData>	[1..*]			94
	ReportingDate <RptgDt>	[1..1]	Date		167
	DailyRecord <DalyRcrd>	[1..1]			167
	Equity <Eqty>	[1..1]			240
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		249
Or}	Data <Data>	[1..1]			249
	SecuritiesBuyOrSell <SctiesBuyOrSell>	[1..1]			257
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		259
Or}	Data <Data>	[1..1]			259
	IntraCSD <IntraCSD>	[1..1]			261
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		262
Or}	Data <Data>	[1..1]			263

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			263
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		264
Or}	Data <Data>	[1..1]			264
	FailedSecurities <FaildScties>	[1..1]	±		264
	FailedCash <FaildCsh>	[1..1]	±		264
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			265
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		265
Or}	Data <Data>	[1..1]			265
	FailedSecurities <FaildScties>	[1..1]	±		265
	FailedCash <FaildCsh>	[1..1]	±		266
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			266
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		266
Or}	Data <Data>	[1..1]			266
	FailedSecurities <FaildScties>	[1..1]	±		267
	FailedCash <FaildCsh>	[1..1]	±		267
	FreeOfPayment <FreeOfPmt>	[1..1]			267
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		268
Or}	Data <Data>	[1..1]			268
	FailedSecurities <FaildScties>	[1..1]	±		268
	FailedCash <FaildCsh>	[1..1]	±		268
	CrossCSD <CrossCSD>	[1..1]			268
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		269
Or}	Data <Data>	[1..1]			270
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			270
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		271
Or}	Data <Data>	[1..1]			271
	FailedSecurities <FaildScties>	[1..1]	±		271
	FailedCash <FaildCsh>	[1..1]	±		271
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			272
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		272
Or}	Data <Data>	[1..1]			272

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		272
	FailedCash <FaildCsh>	[1..1]	±		273
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			273
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		273
Or}	Data <Data>	[1..1]			273
	FailedSecurities <FaildScties>	[1..1]	±		274
	FailedCash <FaildCsh>	[1..1]	±		274
	FreeOfPayment <FreeOfPmt>	[1..1]			274
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		275
Or}	Data <Data>	[1..1]			275
	FailedSecurities <FaildScties>	[1..1]	±		275
	FailedCash <FaildCsh>	[1..1]	±		275
	CollateralManagementOperation <CollMgmtOpr>	[1..1]			275
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		277
Or}	Data <Data>	[1..1]			277
	IntraCSD <IntraCSD>	[1..1]			279
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		280
Or}	Data <Data>	[1..1]			281
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			281
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		282
Or}	Data <Data>	[1..1]			282
	FailedSecurities <FaildScties>	[1..1]	±		282
	FailedCash <FaildCsh>	[1..1]	±		282
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			283
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		283
Or}	Data <Data>	[1..1]			283
	FailedSecurities <FaildScties>	[1..1]	±		283
	FailedCash <FaildCsh>	[1..1]	±		284
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			284
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		284
Or}	Data <Data>	[1..1]			284

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		285
	FailedCash <FaildCsh>	[1..1]	±		285
	FreeOfPayment <FreeOfPmt>	[1..1]			285
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		286
Or}	Data <Data>	[1..1]			286
	FailedSecurities <FaildScties>	[1..1]	±		286
	FailedCash <FaildCsh>	[1..1]	±		286
	CrossCSD <CrossCSD>	[1..1]			286
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		287
Or}	Data <Data>	[1..1]			288
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			288
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		289
Or}	Data <Data>	[1..1]			289
	FailedSecurities <FaildScties>	[1..1]	±		289
	FailedCash <FaildCsh>	[1..1]	±		289
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			290
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		290
Or}	Data <Data>	[1..1]			290
	FailedSecurities <FaildScties>	[1..1]	±		290
	FailedCash <FaildCsh>	[1..1]	±		291
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			291
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		291
Or}	Data <Data>	[1..1]			291
	FailedSecurities <FaildScties>	[1..1]	±		292
	FailedCash <FaildCsh>	[1..1]	±		292
	FreeOfPayment <FreeOfPmt>	[1..1]			292
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		293
Or}	Data <Data>	[1..1]			293
	FailedSecurities <FaildScties>	[1..1]	±		293
	FailedCash <FaildCsh>	[1..1]	±		293
	SecuritiesLendingOrBorrowing <SctiesLndgOrBrwrg>	[1..1]			293

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		295
Or}	Data <Data>	[1..1]			295
	IntraCSD <IntraCSD>	[1..1]			297
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		298
Or}	Data <Data>	[1..1]			299
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			299
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		300
Or}	Data <Data>	[1..1]			300
	FailedSecurities <FaildScities>	[1..1]	±		300
	FailedCash <FaildCsh>	[1..1]	±		300
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			301
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		301
Or}	Data <Data>	[1..1]			301
	FailedSecurities <FaildScities>	[1..1]	±		301
	FailedCash <FaildCsh>	[1..1]	±		302
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			302
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		302
Or}	Data <Data>	[1..1]			302
	FailedSecurities <FaildScities>	[1..1]	±		303
	FailedCash <FaildCsh>	[1..1]	±		303
	FreeOfPayment <FreeOfPmt>	[1..1]			303
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		304
Or}	Data <Data>	[1..1]			304
	FailedSecurities <FaildScities>	[1..1]	±		304
	FailedCash <FaildCsh>	[1..1]	±		304
	CrossCSD <CrossCSD>	[1..1]			304
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		305
Or}	Data <Data>	[1..1]			306
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			306
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		307
Or}	Data <Data>	[1..1]			307

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		307
	FailedCash <FaildCsh>	[1..1]	±		307
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			308
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		308
Or}	Data <Data>	[1..1]			308
	FailedSecurities <FaildScties>	[1..1]	±		308
	FailedCash <FaildCsh>	[1..1]	±		309
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			309
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		309
Or}	Data <Data>	[1..1]			309
	FailedSecurities <FaildScties>	[1..1]	±		310
	FailedCash <FaildCsh>	[1..1]	±		310
	FreeOfPayment <FreeOfPmt>	[1..1]			310
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		311
Or}	Data <Data>	[1..1]			311
	FailedSecurities <FaildScties>	[1..1]	±		311
	FailedCash <FaildCsh>	[1..1]	±		311
	RepurchaseAgreement <RpAgrmt>	[1..1]			311
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		313
Or}	Data <Data>	[1..1]			313
	IntraCSD <IntraCSD>	[1..1]			315
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		316
Or}	Data <Data>	[1..1]			317
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			317
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		318
Or}	Data <Data>	[1..1]			318
	FailedSecurities <FaildScties>	[1..1]	±		318
	FailedCash <FaildCsh>	[1..1]	±		318
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			319
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		319
Or}	Data <Data>	[1..1]			319

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		319
	FailedCash <FaildCsh>	[1..1]	±		320
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			320
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		320
Or}	Data <Data>	[1..1]			320
	FailedSecurities <FaildScties>	[1..1]	±		321
	FailedCash <FaildCsh>	[1..1]	±		321
	FreeOfPayment <FreeOfPmt>	[1..1]			321
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		322
Or}	Data <Data>	[1..1]			322
	FailedSecurities <FaildScties>	[1..1]	±		322
	FailedCash <FaildCsh>	[1..1]	±		322
	CrossCSD <CrossCSD>	[1..1]			322
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		323
Or}	Data <Data>	[1..1]			324
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			324
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		325
Or}	Data <Data>	[1..1]			325
	FailedSecurities <FaildScties>	[1..1]	±		325
	FailedCash <FaildCsh>	[1..1]	±		325
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			326
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		326
Or}	Data <Data>	[1..1]			326
	FailedSecurities <FaildScties>	[1..1]	±		326
	FailedCash <FaildCsh>	[1..1]	±		327
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			327
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		327
Or}	Data <Data>	[1..1]			327
	FailedSecurities <FaildScties>	[1..1]	±		328
	FailedCash <FaildCsh>	[1..1]	±		328
	FreeOfPayment <FreeOfPmt>	[1..1]			328

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		329
Or}	Data <Data>	[1..1]			329
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	FailedCash <FaildCsh>	[1..1]	±		329
	Other <Othr>	[1..1]			329
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		331
Or}	Data <Data>	[1..1]			331
	IntraCSD <IntraCSD>	[1..1]			333
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		334
Or}	Data <Data>	[1..1]			335
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			335
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		336
Or}	Data <Data>	[1..1]			336
	FailedSecurities <FaildScities>	[1..1]	±		336
	FailedCash <FaildCsh>	[1..1]	±		336
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			337
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		337
Or}	Data <Data>	[1..1]			337
	FailedSecurities <FaildScities>	[1..1]	±		337
	FailedCash <FaildCsh>	[1..1]	±		338
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			338
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		338
Or}	Data <Data>	[1..1]			338
	FailedSecurities <FaildScities>	[1..1]	±		339
	FailedCash <FaildCsh>	[1..1]	±		339
	FreeOfPayment <FreeOfPmt>	[1..1]			339
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		340
Or}	Data <Data>	[1..1]			340
	FailedSecurities <FaildScities>	[1..1]	±		340
	FailedCash <FaildCsh>	[1..1]	±		340
	CrossCSD <CrossCSD>	[1..1]			340

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		341
Or}	Data <Data>	[1..1]			342
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			342
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		343
Or}	Data <Data>	[1..1]			343
	FailedSecurities <FaildScies>	[1..1]	±		343
	FailedCash <FaildCsh>	[1..1]	±		343
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			344
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		344
Or}	Data <Data>	[1..1]			344
	FailedSecurities <FaildScies>	[1..1]	±		344
	FailedCash <FaildCsh>	[1..1]	±		345
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			345
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		345
Or}	Data <Data>	[1..1]			345
	FailedSecurities <FaildScies>	[1..1]	±		346
	FailedCash <FaildCsh>	[1..1]	±		346
	FreeOfPayment <FreeOfPmt>	[1..1]			346
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		347
Or}	Data <Data>	[1..1]			347
	FailedSecurities <FaildScies>	[1..1]	±		347
	FailedCash <FaildCsh>	[1..1]	±		347
	SovereignDebt <SvrgnDebt>	[1..1]			347
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		357
Or}	Data <Data>	[1..1]			357
	SecuritiesBuyOrSell <SciesBuyOrSell>	[1..1]			365
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		367
Or}	Data <Data>	[1..1]			367
	IntraCSD <IntraCSD>	[1..1]			369
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		370
Or}	Data <Data>	[1..1]			371

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			371
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		372
Or}	Data <Data>	[1..1]			372
	FailedSecurities <FaildScties>	[1..1]	±		372
	FailedCash <FaildCsh>	[1..1]	±		372
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			373
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		373
Or}	Data <Data>	[1..1]			373
	FailedSecurities <FaildScties>	[1..1]	±		373
	FailedCash <FaildCsh>	[1..1]	±		374
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			374
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		374
Or}	Data <Data>	[1..1]			374
	FailedSecurities <FaildScties>	[1..1]	±		375
	FailedCash <FaildCsh>	[1..1]	±		375
	FreeOfPayment <FreeOfPmt>	[1..1]			375
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		376
Or}	Data <Data>	[1..1]			376
	FailedSecurities <FaildScties>	[1..1]	±		376
	FailedCash <FaildCsh>	[1..1]	±		376
	CrossCSD <CrossCSD>	[1..1]			376
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		377
Or}	Data <Data>	[1..1]			378
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			378
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		379
Or}	Data <Data>	[1..1]			379
	FailedSecurities <FaildScties>	[1..1]	±		379
	FailedCash <FaildCsh>	[1..1]	±		379
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			380
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		380
Or}	Data <Data>	[1..1]			380

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		380
	FailedCash <FaildCsh>	[1..1]	±		381
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			381
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		381
Or}	Data <Data>	[1..1]			381
	FailedSecurities <FaildScties>	[1..1]	±		382
	FailedCash <FaildCsh>	[1..1]	±		382
	FreeOfPayment <FreeOfPmt>	[1..1]			382
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		383
Or}	Data <Data>	[1..1]			383
	FailedSecurities <FaildScties>	[1..1]	±		383
	FailedCash <FaildCsh>	[1..1]	±		383
	CollateralManagementOperation <CollMgmtOpr>	[1..1]			383
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		385
Or}	Data <Data>	[1..1]			385
	IntraCSD <IntraCSD>	[1..1]			387
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		388
Or}	Data <Data>	[1..1]			389
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			389
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		390
Or}	Data <Data>	[1..1]			390
	FailedSecurities <FaildScties>	[1..1]	±		390
	FailedCash <FaildCsh>	[1..1]	±		390
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			391
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		391
Or}	Data <Data>	[1..1]			391
	FailedSecurities <FaildScties>	[1..1]	±		391
	FailedCash <FaildCsh>	[1..1]	±		392
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			392
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		392
Or}	Data <Data>	[1..1]			392

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		393
	FailedCash <FaildCsh>	[1..1]	±		393
	FreeOfPayment <FreeOfPmt>	[1..1]			393
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		394
Or}	Data <Data>	[1..1]			394
	FailedSecurities <FaildScties>	[1..1]	±		394
	FailedCash <FaildCsh>	[1..1]	±		394
	CrossCSD <CrossCSD>	[1..1]			394
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		395
Or}	Data <Data>	[1..1]			396
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			396
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		397
Or}	Data <Data>	[1..1]			397
	FailedSecurities <FaildScties>	[1..1]	±		397
	FailedCash <FaildCsh>	[1..1]	±		397
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			398
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		398
Or}	Data <Data>	[1..1]			398
	FailedSecurities <FaildScties>	[1..1]	±		398
	FailedCash <FaildCsh>	[1..1]	±		399
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			399
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		399
Or}	Data <Data>	[1..1]			399
	FailedSecurities <FaildScties>	[1..1]	±		400
	FailedCash <FaildCsh>	[1..1]	±		400
	FreeOfPayment <FreeOfPmt>	[1..1]			400
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		401
Or}	Data <Data>	[1..1]			401
	FailedSecurities <FaildScties>	[1..1]	±		401
	FailedCash <FaildCsh>	[1..1]	±		401
	SecuritiesLendingOrBorrowing <SctiesLndgOrBrwrg>	[1..1]			401

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
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Or}	Data <Data>	[1..1]			403
	IntraCSD <IntraCSD>	[1..1]			405
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		406
Or}	Data <Data>	[1..1]			407
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			407
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		408
Or}	Data <Data>	[1..1]			408
	FailedSecurities <FaildScities>	[1..1]	±		408
	FailedCash <FaildCsh>	[1..1]	±		408
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			409
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		409
Or}	Data <Data>	[1..1]			409
	FailedSecurities <FaildScities>	[1..1]	±		409
	FailedCash <FaildCsh>	[1..1]	±		410
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			410
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		410
Or}	Data <Data>	[1..1]			410
	FailedSecurities <FaildScities>	[1..1]	±		411
	FailedCash <FaildCsh>	[1..1]	±		411
	FreeOfPayment <FreeOfPmt>	[1..1]			411
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		412
Or}	Data <Data>	[1..1]			412
	FailedSecurities <FaildScities>	[1..1]	±		412
	FailedCash <FaildCsh>	[1..1]	±		412
	CrossCSD <CrossCSD>	[1..1]			412
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		413
Or}	Data <Data>	[1..1]			414
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			414
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		415
Or}	Data <Data>	[1..1]			415

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		415
	FailedCash <FaildCsh>	[1..1]	±		415
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			416
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		416
Or}	Data <Data>	[1..1]			416
	FailedSecurities <FaildScties>	[1..1]	±		416
	FailedCash <FaildCsh>	[1..1]	±		417
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			417
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		417
Or}	Data <Data>	[1..1]			417
	FailedSecurities <FaildScties>	[1..1]	±		418
	FailedCash <FaildCsh>	[1..1]	±		418
	FreeOfPayment <FreeOfPmt>	[1..1]			418
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		419
Or}	Data <Data>	[1..1]			419
	FailedSecurities <FaildScties>	[1..1]	±		419
	FailedCash <FaildCsh>	[1..1]	±		419
	RepurchaseAgreement <RpAgrmt>	[1..1]			419
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		421
Or}	Data <Data>	[1..1]			421
	IntraCSD <IntraCSD>	[1..1]			423
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		424
Or}	Data <Data>	[1..1]			425
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			425
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		426
Or}	Data <Data>	[1..1]			426
	FailedSecurities <FaildScties>	[1..1]	±		426
	FailedCash <FaildCsh>	[1..1]	±		426
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			427
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		427
Or}	Data <Data>	[1..1]			427

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		427
	FailedCash <FaildCsh>	[1..1]	±		428
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			428
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		428
Or}	Data <Data>	[1..1]			428
	FailedSecurities <FaildScties>	[1..1]	±		429
	FailedCash <FaildCsh>	[1..1]	±		429
	FreeOfPayment <FreeOfPmt>	[1..1]			429
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		430
Or}	Data <Data>	[1..1]			430
	FailedSecurities <FaildScties>	[1..1]	±		430
	FailedCash <FaildCsh>	[1..1]	±		430
	CrossCSD <CrossCSD>	[1..1]			430
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		431
Or}	Data <Data>	[1..1]			432
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			432
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		433
Or}	Data <Data>	[1..1]			433
	FailedSecurities <FaildScties>	[1..1]	±		433
	FailedCash <FaildCsh>	[1..1]	±		433
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			434
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		434
Or}	Data <Data>	[1..1]			434
	FailedSecurities <FaildScties>	[1..1]	±		434
	FailedCash <FaildCsh>	[1..1]	±		435
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			435
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		435
Or}	Data <Data>	[1..1]			435
	FailedSecurities <FaildScties>	[1..1]	±		436
	FailedCash <FaildCsh>	[1..1]	±		436
	FreeOfPayment <FreeOfPmt>	[1..1]			436

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		437
Or}	Data <Data>	[1..1]			437
	FailedSecurities <FaildScities>	[1..1]	±		437
	FailedCash <FaildCsh>	[1..1]	±		437
	Other <Othr>	[1..1]			437
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		439
Or}	Data <Data>	[1..1]			439
	IntraCSD <IntraCSD>	[1..1]			441
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		442
Or}	Data <Data>	[1..1]			443
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			443
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		444
Or}	Data <Data>	[1..1]			444
	FailedSecurities <FaildScities>	[1..1]	±		444
	FailedCash <FaildCsh>	[1..1]	±		444
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			445
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		445
Or}	Data <Data>	[1..1]			445
	FailedSecurities <FaildScities>	[1..1]	±		445
	FailedCash <FaildCsh>	[1..1]	±		446
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			446
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		446
Or}	Data <Data>	[1..1]			446
	FailedSecurities <FaildScities>	[1..1]	±		447
	FailedCash <FaildCsh>	[1..1]	±		447
	FreeOfPayment <FreeOfPmt>	[1..1]			447
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		448
Or}	Data <Data>	[1..1]			448
	FailedSecurities <FaildScities>	[1..1]	±		448
	FailedCash <FaildCsh>	[1..1]	±		448
	CrossCSD <CrossCSD>	[1..1]			448

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
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Or}	Data <Data>	[1..1]			450
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			450
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		451
Or}	Data <Data>	[1..1]			451
	FailedSecurities <FaildScies>	[1..1]	±		451
	FailedCash <FaildCsh>	[1..1]	±		451
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			452
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		452
Or}	Data <Data>	[1..1]			452
	FailedSecurities <FaildScies>	[1..1]	±		452
	FailedCash <FaildCsh>	[1..1]	±		453
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			453
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		453
Or}	Data <Data>	[1..1]			453
	FailedSecurities <FaildScies>	[1..1]	±		454
	FailedCash <FaildCsh>	[1..1]	±		454
	FreeOfPayment <FreeOfPmt>	[1..1]			454
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		455
Or}	Data <Data>	[1..1]			455
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	FailedCash <FaildCsh>	[1..1]	±		455
	Bond <Bd>	[1..1]			455
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	SecuritiesBuyOrSell <SciesBuyOrSell>	[1..1]			473
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Or}	Data <Data>	[1..1]			475
	IntraCSD <IntraCSD>	[1..1]			477
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		478
Or}	Data <Data>	[1..1]			479

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
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Or}	Data <Data>	[1..1]			480
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	FailedCash <FaildCsh>	[1..1]	±		480
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			481
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		481
Or}	Data <Data>	[1..1]			481
	FailedSecurities <FaildScties>	[1..1]	±		481
	FailedCash <FaildCsh>	[1..1]	±		482
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			482
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		482
Or}	Data <Data>	[1..1]			482
	FailedSecurities <FaildScties>	[1..1]	±		483
	FailedCash <FaildCsh>	[1..1]	±		483
	FreeOfPayment <FreeOfPmt>	[1..1]			483
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		484
Or}	Data <Data>	[1..1]			484
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	FailedCash <FaildCsh>	[1..1]	±		484
	CrossCSD <CrossCSD>	[1..1]			484
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{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		487
Or}	Data <Data>	[1..1]			487
	FailedSecurities <FaildScties>	[1..1]	±		487
	FailedCash <FaildCsh>	[1..1]	±		487
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			488
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Or}	Data <Data>	[1..1]			488

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
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	FailedCash <FaildCsh>	[1..1]	±		489
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			489
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		489
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	FailedCash <FaildCsh>	[1..1]	±		490
	FreeOfPayment <FreeOfPmt>	[1..1]			490
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Or}	Data <Data>	[1..1]			491
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	FailedCash <FaildCsh>	[1..1]	±		491
	CollateralManagementOperation <CollMgmtOpr>	[1..1]			491
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{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		496
Or}	Data <Data>	[1..1]			497
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			497
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Or}	Data <Data>	[1..1]			498
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	FailedCash <FaildCsh>	[1..1]	±		498
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			499
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		499
Or}	Data <Data>	[1..1]			499
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	FailedCash <FaildCsh>	[1..1]	±		500
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			500
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		500
Or}	Data <Data>	[1..1]			500

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
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	FailedCash <FaildCsh>	[1..1]	±		501
	FreeOfPayment <FreeOfPmt>	[1..1]			501
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		502
Or}	Data <Data>	[1..1]			502
	FailedSecurities <FaildScties>	[1..1]	±		502
	FailedCash <FaildCsh>	[1..1]	±		502
	CrossCSD <CrossCSD>	[1..1]			502
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		503
Or}	Data <Data>	[1..1]			504
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			504
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		505
Or}	Data <Data>	[1..1]			505
	FailedSecurities <FaildScties>	[1..1]	±		505
	FailedCash <FaildCsh>	[1..1]	±		505
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			506
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		506
Or}	Data <Data>	[1..1]			506
	FailedSecurities <FaildScties>	[1..1]	±		506
	FailedCash <FaildCsh>	[1..1]	±		507
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			507
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		507
Or}	Data <Data>	[1..1]			507
	FailedSecurities <FaildScties>	[1..1]	±		508
	FailedCash <FaildCsh>	[1..1]	±		508
	FreeOfPayment <FreeOfPmt>	[1..1]			508
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	FailedCash <FaildCsh>	[1..1]	±		509
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Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
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Or}	Data <Data>	[1..1]			515
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			515
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		516
Or}	Data <Data>	[1..1]			516
	FailedSecurities <FaildScities>	[1..1]	±		516
	FailedCash <FaildCsh>	[1..1]	±		516
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			517
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		517
Or}	Data <Data>	[1..1]			517
	FailedSecurities <FaildScities>	[1..1]	±		517
	FailedCash <FaildCsh>	[1..1]	±		518
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{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		518
Or}	Data <Data>	[1..1]			518
	FailedSecurities <FaildScities>	[1..1]	±		519
	FailedCash <FaildCsh>	[1..1]	±		519
	FreeOfPayment <FreeOfPmt>	[1..1]			519
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		520
Or}	Data <Data>	[1..1]			520
	FailedSecurities <FaildScities>	[1..1]	±		520
	FailedCash <FaildCsh>	[1..1]	±		520
	CrossCSD <CrossCSD>	[1..1]			520
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Or}	Data <Data>	[1..1]			522
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			522
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Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		523
	FailedCash <FaildCsh>	[1..1]	±		523
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			524
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Or}	Data <Data>	[1..1]			524
	FailedSecurities <FaildScties>	[1..1]	±		524
	FailedCash <FaildCsh>	[1..1]	±		525
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			525
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		525
Or}	Data <Data>	[1..1]			525
	FailedSecurities <FaildScties>	[1..1]	±		526
	FailedCash <FaildCsh>	[1..1]	±		526
	FreeOfPayment <FreeOfPmt>	[1..1]			526
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		527
Or}	Data <Data>	[1..1]			527
	FailedSecurities <FaildScties>	[1..1]	±		527
	FailedCash <FaildCsh>	[1..1]	±		527
	RepurchaseAgreement <RpAgrmt>	[1..1]			527
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Or}	Data <Data>	[1..1]			529
	IntraCSD <IntraCSD>	[1..1]			531
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		532
Or}	Data <Data>	[1..1]			533
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			533
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		534
Or}	Data <Data>	[1..1]			534
	FailedSecurities <FaildScties>	[1..1]	±		534
	FailedCash <FaildCsh>	[1..1]	±		534
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			535
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Or}	Data <Data>	[1..1]			535

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
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	FailedCash <FaildCsh>	[1..1]	±		536
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			536
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		536
Or}	Data <Data>	[1..1]			536
	FailedSecurities <FaildScties>	[1..1]	±		537
	FailedCash <FaildCsh>	[1..1]	±		537
	FreeOfPayment <FreeOfPmt>	[1..1]			537
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		538
Or}	Data <Data>	[1..1]			538
	FailedSecurities <FaildScties>	[1..1]	±		538
	FailedCash <FaildCsh>	[1..1]	±		538
	CrossCSD <CrossCSD>	[1..1]			538
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		539
Or}	Data <Data>	[1..1]			540
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			540
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		541
Or}	Data <Data>	[1..1]			541
	FailedSecurities <FaildScties>	[1..1]	±		541
	FailedCash <FaildCsh>	[1..1]	±		541
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			542
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		542
Or}	Data <Data>	[1..1]			542
	FailedSecurities <FaildScties>	[1..1]	±		542
	FailedCash <FaildCsh>	[1..1]	±		543
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			543
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		543
Or}	Data <Data>	[1..1]			543
	FailedSecurities <FaildScties>	[1..1]	±		544
	FailedCash <FaildCsh>	[1..1]	±		544
	FreeOfPayment <FreeOfPmt>	[1..1]			544

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
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	FailedCash <FaildCsh>	[1..1]	±		545
	Other <Othr>	[1..1]			545
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{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		550
Or}	Data <Data>	[1..1]			551
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			551
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		552
Or}	Data <Data>	[1..1]			552
	FailedSecurities <FaildScities>	[1..1]	±		552
	FailedCash <FaildCsh>	[1..1]	±		552
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			553
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		553
Or}	Data <Data>	[1..1]			553
	FailedSecurities <FaildScities>	[1..1]	±		553
	FailedCash <FaildCsh>	[1..1]	±		554
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			554
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		554
Or}	Data <Data>	[1..1]			554
	FailedSecurities <FaildScities>	[1..1]	±		555
	FailedCash <FaildCsh>	[1..1]	±		555
	FreeOfPayment <FreeOfPmt>	[1..1]			555
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		556
Or}	Data <Data>	[1..1]			556
	FailedSecurities <FaildScities>	[1..1]	±		556
	FailedCash <FaildCsh>	[1..1]	±		556
	CrossCSD <CrossCSD>	[1..1]			556

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
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{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		559
Or}	Data <Data>	[1..1]			559
	FailedSecurities <FaildScties>	[1..1]	±		559
	FailedCash <FaildCsh>	[1..1]	±		559
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			560
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		560
Or}	Data <Data>	[1..1]			560
	FailedSecurities <FaildScties>	[1..1]	±		560
	FailedCash <FaildCsh>	[1..1]	±		561
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			561
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		561
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	FailedSecurities <FaildScties>	[1..1]	±		562
	FailedCash <FaildCsh>	[1..1]	±		562
	FreeOfPayment <FreeOfPmt>	[1..1]			562
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		563
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	FailedCash <FaildCsh>	[1..1]	±		563
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{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		583
Or}	Data <Data>	[1..1]			583
	IntraCSD <IntraCSD>	[1..1]			585
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Or}	Data <Data>	[1..1]			587

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
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Or}	Data <Data>	[1..1]			588
	FailedSecurities <FaildScties>	[1..1]	±		588
	FailedCash <FaildCsh>	[1..1]	±		588
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			589
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		589
Or}	Data <Data>	[1..1]			589
	FailedSecurities <FaildScties>	[1..1]	±		589
	FailedCash <FaildCsh>	[1..1]	±		590
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			590
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		590
Or}	Data <Data>	[1..1]			590
	FailedSecurities <FaildScties>	[1..1]	±		591
	FailedCash <FaildCsh>	[1..1]	±		591
	FreeOfPayment <FreeOfPmt>	[1..1]			591
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		592
Or}	Data <Data>	[1..1]			592
	FailedSecurities <FaildScties>	[1..1]	±		592
	FailedCash <FaildCsh>	[1..1]	±		592
	CrossCSD <CrossCSD>	[1..1]			592
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		593
Or}	Data <Data>	[1..1]			594
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			594
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		595
Or}	Data <Data>	[1..1]			595
	FailedSecurities <FaildScties>	[1..1]	±		595
	FailedCash <FaildCsh>	[1..1]	±		595
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			596
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		596
Or}	Data <Data>	[1..1]			596

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
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	FailedCash <FaildCsh>	[1..1]	±		597
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			597
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Or}	Data <Data>	[1..1]			597
	FailedSecurities <FaildScties>	[1..1]	±		598
	FailedCash <FaildCsh>	[1..1]	±		598
	FreeOfPayment <FreeOfPmt>	[1..1]			598
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		599
Or}	Data <Data>	[1..1]			599
	FailedSecurities <FaildScties>	[1..1]	±		599
	FailedCash <FaildCsh>	[1..1]	±		599
	CollateralManagementOperation <CollMgmtOpr>	[1..1]			599
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Or}	Data <Data>	[1..1]			601
	IntraCSD <IntraCSD>	[1..1]			603
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		604
Or}	Data <Data>	[1..1]			605
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			605
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		606
Or}	Data <Data>	[1..1]			606
	FailedSecurities <FaildScties>	[1..1]	±		606
	FailedCash <FaildCsh>	[1..1]	±		606
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			607
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		607
Or}	Data <Data>	[1..1]			607
	FailedSecurities <FaildScties>	[1..1]	±		607
	FailedCash <FaildCsh>	[1..1]	±		608
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			608
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		608
Or}	Data <Data>	[1..1]			608

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		609
	FailedCash <FaildCsh>	[1..1]	±		609
	FreeOfPayment <FreeOfPmt>	[1..1]			609
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		610
Or}	Data <Data>	[1..1]			610
	FailedSecurities <FaildScties>	[1..1]	±		610
	FailedCash <FaildCsh>	[1..1]	±		610
	CrossCSD <CrossCSD>	[1..1]			610
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		611
Or}	Data <Data>	[1..1]			612
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			612
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		613
Or}	Data <Data>	[1..1]			613
	FailedSecurities <FaildScties>	[1..1]	±		613
	FailedCash <FaildCsh>	[1..1]	±		613
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			614
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		614
Or}	Data <Data>	[1..1]			614
	FailedSecurities <FaildScties>	[1..1]	±		614
	FailedCash <FaildCsh>	[1..1]	±		615
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			615
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		615
Or}	Data <Data>	[1..1]			615
	FailedSecurities <FaildScties>	[1..1]	±		616
	FailedCash <FaildCsh>	[1..1]	±		616
	FreeOfPayment <FreeOfPmt>	[1..1]			616
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		617
Or}	Data <Data>	[1..1]			617
	FailedSecurities <FaildScties>	[1..1]	±		617
	FailedCash <FaildCsh>	[1..1]	±		617
	SecuritiesLendingOrBorrowing <SctiesLndgOrBrwrg>	[1..1]			617

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
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Or}	Data <Data>	[1..1]			619
	IntraCSD <IntraCSD>	[1..1]			621
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		622
Or}	Data <Data>	[1..1]			623
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			623
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		624
Or}	Data <Data>	[1..1]			624
	FailedSecurities <FaildScities>	[1..1]	±		624
	FailedCash <FaildCsh>	[1..1]	±		624
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			625
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		625
Or}	Data <Data>	[1..1]			625
	FailedSecurities <FaildScities>	[1..1]	±		625
	FailedCash <FaildCsh>	[1..1]	±		626
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			626
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		626
Or}	Data <Data>	[1..1]			626
	FailedSecurities <FaildScities>	[1..1]	±		627
	FailedCash <FaildCsh>	[1..1]	±		627
	FreeOfPayment <FreeOfPmt>	[1..1]			627
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		628
Or}	Data <Data>	[1..1]			628
	FailedSecurities <FaildScities>	[1..1]	±		628
	FailedCash <FaildCsh>	[1..1]	±		628
	CrossCSD <CrossCSD>	[1..1]			628
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		629
Or}	Data <Data>	[1..1]			630
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			630
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		631
Or}	Data <Data>	[1..1]			631

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		631
	FailedCash <FaildCsh>	[1..1]	±		631
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			632
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		632
Or}	Data <Data>	[1..1]			632
	FailedSecurities <FaildScties>	[1..1]	±		632
	FailedCash <FaildCsh>	[1..1]	±		633
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			633
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		633
Or}	Data <Data>	[1..1]			633
	FailedSecurities <FaildScties>	[1..1]	±		634
	FailedCash <FaildCsh>	[1..1]	±		634
	FreeOfPayment <FreeOfPmt>	[1..1]			634
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		635
Or}	Data <Data>	[1..1]			635
	FailedSecurities <FaildScties>	[1..1]	±		635
	FailedCash <FaildCsh>	[1..1]	±		635
	RepurchaseAgreement <RpAgrmt>	[1..1]			635
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		637
Or}	Data <Data>	[1..1]			637
	IntraCSD <IntraCSD>	[1..1]			639
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		640
Or}	Data <Data>	[1..1]			641
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			641
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		642
Or}	Data <Data>	[1..1]			642
	FailedSecurities <FaildScties>	[1..1]	±		642
	FailedCash <FaildCsh>	[1..1]	±		642
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			643
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		643
Or}	Data <Data>	[1..1]			643

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		643
	FailedCash <FaildCsh>	[1..1]	±		644
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			644
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		644
Or}	Data <Data>	[1..1]			644
	FailedSecurities <FaildScties>	[1..1]	±		645
	FailedCash <FaildCsh>	[1..1]	±		645
	FreeOfPayment <FreeOfPmt>	[1..1]			645
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		646
Or}	Data <Data>	[1..1]			646
	FailedSecurities <FaildScties>	[1..1]	±		646
	FailedCash <FaildCsh>	[1..1]	±		646
	CrossCSD <CrossCSD>	[1..1]			646
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		647
Or}	Data <Data>	[1..1]			648
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			648
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		649
Or}	Data <Data>	[1..1]			649
	FailedSecurities <FaildScties>	[1..1]	±		649
	FailedCash <FaildCsh>	[1..1]	±		649
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			650
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		650
Or}	Data <Data>	[1..1]			650
	FailedSecurities <FaildScties>	[1..1]	±		650
	FailedCash <FaildCsh>	[1..1]	±		651
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			651
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		651
Or}	Data <Data>	[1..1]			651
	FailedSecurities <FaildScties>	[1..1]	±		652
	FailedCash <FaildCsh>	[1..1]	±		652
	FreeOfPayment <FreeOfPmt>	[1..1]			652

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		653
Or}	Data <Data>	[1..1]			653
	FailedSecurities <FaildScities>	[1..1]	±		653
	FailedCash <FaildCsh>	[1..1]	±		653
	Other <Othr>	[1..1]			653
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		655
Or}	Data <Data>	[1..1]			655
	IntraCSD <IntraCSD>	[1..1]			657
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		658
Or}	Data <Data>	[1..1]			659
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			659
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		660
Or}	Data <Data>	[1..1]			660
	FailedSecurities <FaildScities>	[1..1]	±		660
	FailedCash <FaildCsh>	[1..1]	±		660
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			661
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		661
Or}	Data <Data>	[1..1]			661
	FailedSecurities <FaildScities>	[1..1]	±		661
	FailedCash <FaildCsh>	[1..1]	±		662
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			662
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		662
Or}	Data <Data>	[1..1]			662
	FailedSecurities <FaildScities>	[1..1]	±		663
	FailedCash <FaildCsh>	[1..1]	±		663
	FreeOfPayment <FreeOfPmt>	[1..1]			663
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		664
Or}	Data <Data>	[1..1]			664
	FailedSecurities <FaildScities>	[1..1]	±		664
	FailedCash <FaildCsh>	[1..1]	±		664
	CrossCSD <CrossCSD>	[1..1]			664

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		665
Or}	Data <Data>	[1..1]			666
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			666
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		667
Or}	Data <Data>	[1..1]			667
	FailedSecurities <FaildScities>	[1..1]	±		667
	FailedCash <FaildCsh>	[1..1]	±		667
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			668
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		668
Or}	Data <Data>	[1..1]			668
	FailedSecurities <FaildScities>	[1..1]	±		668
	FailedCash <FaildCsh>	[1..1]	±		669
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			669
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		669
Or}	Data <Data>	[1..1]			669
	FailedSecurities <FaildScities>	[1..1]	±		670
	FailedCash <FaildCsh>	[1..1]	±		670
	FreeOfPayment <FreeOfPmt>	[1..1]			670
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		671
Or}	Data <Data>	[1..1]			671
	FailedSecurities <FaildScities>	[1..1]	±		671
	FailedCash <FaildCsh>	[1..1]	±		671
	ExchangeTradedFunds <XchgTraddFnds>	[1..1]			671
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		681
Or}	Data <Data>	[1..1]			681
	SecuritiesBuyOrSell <ScitiesBuyOrSell>	[1..1]			689
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		691
Or}	Data <Data>	[1..1]			691
	IntraCSD <IntraCSD>	[1..1]			693
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		694
Or}	Data <Data>	[1..1]			695

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			695
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		696
Or}	Data <Data>	[1..1]			696
	FailedSecurities <FaildScties>	[1..1]	±		696
	FailedCash <FaildCsh>	[1..1]	±		696
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			697
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		697
Or}	Data <Data>	[1..1]			697
	FailedSecurities <FaildScties>	[1..1]	±		697
	FailedCash <FaildCsh>	[1..1]	±		698
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			698
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		698
Or}	Data <Data>	[1..1]			698
	FailedSecurities <FaildScties>	[1..1]	±		699
	FailedCash <FaildCsh>	[1..1]	±		699
	FreeOfPayment <FreeOfPmt>	[1..1]			699
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		700
Or}	Data <Data>	[1..1]			700
	FailedSecurities <FaildScties>	[1..1]	±		700
	FailedCash <FaildCsh>	[1..1]	±		700
	CrossCSD <CrossCSD>	[1..1]			700
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		701
Or}	Data <Data>	[1..1]			702
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			702
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		703
Or}	Data <Data>	[1..1]			703
	FailedSecurities <FaildScties>	[1..1]	±		703
	FailedCash <FaildCsh>	[1..1]	±		703
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			704
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		704
Or}	Data <Data>	[1..1]			704

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		704
	FailedCash <FaildCsh>	[1..1]	±		705
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			705
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		705
Or}	Data <Data>	[1..1]			705
	FailedSecurities <FaildScties>	[1..1]	±		706
	FailedCash <FaildCsh>	[1..1]	±		706
	FreeOfPayment <FreeOfPmt>	[1..1]			706
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		707
Or}	Data <Data>	[1..1]			707
	FailedSecurities <FaildScties>	[1..1]	±		707
	FailedCash <FaildCsh>	[1..1]	±		707
	CollateralManagementOperation <CollMgmtOpr>	[1..1]			707
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		709
Or}	Data <Data>	[1..1]			709
	IntraCSD <IntraCSD>	[1..1]			711
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		712
Or}	Data <Data>	[1..1]			713
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			713
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		714
Or}	Data <Data>	[1..1]			714
	FailedSecurities <FaildScties>	[1..1]	±		714
	FailedCash <FaildCsh>	[1..1]	±		714
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			715
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		715
Or}	Data <Data>	[1..1]			715
	FailedSecurities <FaildScties>	[1..1]	±		715
	FailedCash <FaildCsh>	[1..1]	±		716
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			716
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		716
Or}	Data <Data>	[1..1]			716

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		717
	FailedCash <FaildCsh>	[1..1]	±		717
	FreeOfPayment <FreeOfPmt>	[1..1]			717
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		718
Or}	Data <Data>	[1..1]			718
	FailedSecurities <FaildScties>	[1..1]	±		718
	FailedCash <FaildCsh>	[1..1]	±		718
	CrossCSD <CrossCSD>	[1..1]			718
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		719
Or}	Data <Data>	[1..1]			720
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			720
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		721
Or}	Data <Data>	[1..1]			721
	FailedSecurities <FaildScties>	[1..1]	±		721
	FailedCash <FaildCsh>	[1..1]	±		721
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			722
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		722
Or}	Data <Data>	[1..1]			722
	FailedSecurities <FaildScties>	[1..1]	±		722
	FailedCash <FaildCsh>	[1..1]	±		723
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			723
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		723
Or}	Data <Data>	[1..1]			723
	FailedSecurities <FaildScties>	[1..1]	±		724
	FailedCash <FaildCsh>	[1..1]	±		724
	FreeOfPayment <FreeOfPmt>	[1..1]			724
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		725
Or}	Data <Data>	[1..1]			725
	FailedSecurities <FaildScties>	[1..1]	±		725
	FailedCash <FaildCsh>	[1..1]	±		725
	SecuritiesLendingOrBorrowing <SctiesLndgOrBrwrg>	[1..1]			725

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		727
Or}	Data <Data>	[1..1]			727
	IntraCSD <IntraCSD>	[1..1]			729
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		730
Or}	Data <Data>	[1..1]			731
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			731
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		732
Or}	Data <Data>	[1..1]			732
	FailedSecurities <FaildScities>	[1..1]	±		732
	FailedCash <FaildCsh>	[1..1]	±		732
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			733
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		733
Or}	Data <Data>	[1..1]			733
	FailedSecurities <FaildScities>	[1..1]	±		733
	FailedCash <FaildCsh>	[1..1]	±		734
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			734
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		734
Or}	Data <Data>	[1..1]			734
	FailedSecurities <FaildScities>	[1..1]	±		735
	FailedCash <FaildCsh>	[1..1]	±		735
	FreeOfPayment <FreeOfPmt>	[1..1]			735
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		736
Or}	Data <Data>	[1..1]			736
	FailedSecurities <FaildScities>	[1..1]	±		736
	FailedCash <FaildCsh>	[1..1]	±		736
	CrossCSD <CrossCSD>	[1..1]			736
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		737
Or}	Data <Data>	[1..1]			738
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			738
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		739
Or}	Data <Data>	[1..1]			739

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		739
	FailedCash <FaildCsh>	[1..1]	±		739
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			740
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		740
Or}	Data <Data>	[1..1]			740
	FailedSecurities <FaildScties>	[1..1]	±		740
	FailedCash <FaildCsh>	[1..1]	±		741
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			741
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		741
Or}	Data <Data>	[1..1]			741
	FailedSecurities <FaildScties>	[1..1]	±		742
	FailedCash <FaildCsh>	[1..1]	±		742
	FreeOfPayment <FreeOfPmt>	[1..1]			742
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		743
Or}	Data <Data>	[1..1]			743
	FailedSecurities <FaildScties>	[1..1]	±		743
	FailedCash <FaildCsh>	[1..1]	±		743
	RepurchaseAgreement <RpAgrmt>	[1..1]			743
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		745
Or}	Data <Data>	[1..1]			745
	IntraCSD <IntraCSD>	[1..1]			747
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		748
Or}	Data <Data>	[1..1]			749
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			749
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		750
Or}	Data <Data>	[1..1]			750
	FailedSecurities <FaildScties>	[1..1]	±		750
	FailedCash <FaildCsh>	[1..1]	±		750
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			751
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		751
Or}	Data <Data>	[1..1]			751

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		751
	FailedCash <FaildCsh>	[1..1]	±		752
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			752
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		752
Or}	Data <Data>	[1..1]			752
	FailedSecurities <FaildScties>	[1..1]	±		753
	FailedCash <FaildCsh>	[1..1]	±		753
	FreeOfPayment <FreeOfPmt>	[1..1]			753
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		754
Or}	Data <Data>	[1..1]			754
	FailedSecurities <FaildScties>	[1..1]	±		754
	FailedCash <FaildCsh>	[1..1]	±		754
	CrossCSD <CrossCSD>	[1..1]			754
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		755
Or}	Data <Data>	[1..1]			756
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			756
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		757
Or}	Data <Data>	[1..1]			757
	FailedSecurities <FaildScties>	[1..1]	±		757
	FailedCash <FaildCsh>	[1..1]	±		757
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			758
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		758
Or}	Data <Data>	[1..1]			758
	FailedSecurities <FaildScties>	[1..1]	±		758
	FailedCash <FaildCsh>	[1..1]	±		759
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			759
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		759
Or}	Data <Data>	[1..1]			759
	FailedSecurities <FaildScties>	[1..1]	±		760
	FailedCash <FaildCsh>	[1..1]	±		760
	FreeOfPayment <FreeOfPmt>	[1..1]			760

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		761
Or}	Data <Data>	[1..1]			761
	FailedSecurities <FaildScities>	[1..1]	±		761
	FailedCash <FaildCsh>	[1..1]	±		761
	Other <Othr>	[1..1]			761
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		763
Or}	Data <Data>	[1..1]			763
	IntraCSD <IntraCSD>	[1..1]			765
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		766
Or}	Data <Data>	[1..1]			767
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			767
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		768
Or}	Data <Data>	[1..1]			768
	FailedSecurities <FaildScities>	[1..1]	±		768
	FailedCash <FaildCsh>	[1..1]	±		768
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			769
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		769
Or}	Data <Data>	[1..1]			769
	FailedSecurities <FaildScities>	[1..1]	±		769
	FailedCash <FaildCsh>	[1..1]	±		770
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			770
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		770
Or}	Data <Data>	[1..1]			770
	FailedSecurities <FaildScities>	[1..1]	±		771
	FailedCash <FaildCsh>	[1..1]	±		771
	FreeOfPayment <FreeOfPmt>	[1..1]			771
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		772
Or}	Data <Data>	[1..1]			772
	FailedSecurities <FaildScities>	[1..1]	±		772
	FailedCash <FaildCsh>	[1..1]	±		772
	CrossCSD <CrossCSD>	[1..1]			772

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		773
Or}	Data <Data>	[1..1]			774
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			774
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		775
Or}	Data <Data>	[1..1]			775
	FailedSecurities <FaildScies>	[1..1]	±		775
	FailedCash <FaildCsh>	[1..1]	±		775
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			776
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		776
Or}	Data <Data>	[1..1]			776
	FailedSecurities <FaildScies>	[1..1]	±		776
	FailedCash <FaildCsh>	[1..1]	±		777
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			777
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		777
Or}	Data <Data>	[1..1]			777
	FailedSecurities <FaildScies>	[1..1]	±		778
	FailedCash <FaildCsh>	[1..1]	±		778
	FreeOfPayment <FreeOfPmt>	[1..1]			778
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		779
Or}	Data <Data>	[1..1]			779
	FailedSecurities <FaildScies>	[1..1]	±		779
	FailedCash <FaildCsh>	[1..1]	±		779
	CollectiveInvestmentUndertakings <ClctvInvstmtUdrtkgs>	[1..1]			779
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		789
Or}	Data <Data>	[1..1]			789
	SecuritiesBuyOrSell <SciesBuyOrSell>	[1..1]			797
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		799
Or}	Data <Data>	[1..1]			799
	IntraCSD <IntraCSD>	[1..1]			801
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		802
Or}	Data <Data>	[1..1]			803

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			803
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		804
Or}	Data <Data>	[1..1]			804
	FailedSecurities <FaildScties>	[1..1]	±		804
	FailedCash <FaildCsh>	[1..1]	±		804
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			805
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		805
Or}	Data <Data>	[1..1]			805
	FailedSecurities <FaildScties>	[1..1]	±		805
	FailedCash <FaildCsh>	[1..1]	±		806
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			806
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		806
Or}	Data <Data>	[1..1]			806
	FailedSecurities <FaildScties>	[1..1]	±		807
	FailedCash <FaildCsh>	[1..1]	±		807
	FreeOfPayment <FreeOfPmt>	[1..1]			807
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		808
Or}	Data <Data>	[1..1]			808
	FailedSecurities <FaildScties>	[1..1]	±		808
	FailedCash <FaildCsh>	[1..1]	±		808
	CrossCSD <CrossCSD>	[1..1]			808
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		809
Or}	Data <Data>	[1..1]			810
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			810
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		811
Or}	Data <Data>	[1..1]			811
	FailedSecurities <FaildScties>	[1..1]	±		811
	FailedCash <FaildCsh>	[1..1]	±		811
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			812
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		812
Or}	Data <Data>	[1..1]			812

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		812
	FailedCash <FaildCsh>	[1..1]	±		813
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			813
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		813
Or}	Data <Data>	[1..1]			813
	FailedSecurities <FaildScties>	[1..1]	±		814
	FailedCash <FaildCsh>	[1..1]	±		814
	FreeOfPayment <FreeOfPmt>	[1..1]			814
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		815
Or}	Data <Data>	[1..1]			815
	FailedSecurities <FaildScties>	[1..1]	±		815
	FailedCash <FaildCsh>	[1..1]	±		815
	CollateralManagementOperation <CollMgmtOpr>	[1..1]			815
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		817
Or}	Data <Data>	[1..1]			817
	IntraCSD <IntraCSD>	[1..1]			819
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		820
Or}	Data <Data>	[1..1]			821
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			821
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		822
Or}	Data <Data>	[1..1]			822
	FailedSecurities <FaildScties>	[1..1]	±		822
	FailedCash <FaildCsh>	[1..1]	±		822
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			823
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		823
Or}	Data <Data>	[1..1]			823
	FailedSecurities <FaildScties>	[1..1]	±		823
	FailedCash <FaildCsh>	[1..1]	±		824
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			824
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		824
Or}	Data <Data>	[1..1]			824

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		825
	FailedCash <FaildCsh>	[1..1]	±		825
	FreeOfPayment <FreeOfPmt>	[1..1]			825
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		826
Or}	Data <Data>	[1..1]			826
	FailedSecurities <FaildScties>	[1..1]	±		826
	FailedCash <FaildCsh>	[1..1]	±		826
	CrossCSD <CrossCSD>	[1..1]			826
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		827
Or}	Data <Data>	[1..1]			828
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			828
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		829
Or}	Data <Data>	[1..1]			829
	FailedSecurities <FaildScties>	[1..1]	±		829
	FailedCash <FaildCsh>	[1..1]	±		829
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			830
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		830
Or}	Data <Data>	[1..1]			830
	FailedSecurities <FaildScties>	[1..1]	±		830
	FailedCash <FaildCsh>	[1..1]	±		831
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			831
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		831
Or}	Data <Data>	[1..1]			831
	FailedSecurities <FaildScties>	[1..1]	±		832
	FailedCash <FaildCsh>	[1..1]	±		832
	FreeOfPayment <FreeOfPmt>	[1..1]			832
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		833
Or}	Data <Data>	[1..1]			833
	FailedSecurities <FaildScties>	[1..1]	±		833
	FailedCash <FaildCsh>	[1..1]	±		833
	SecuritiesLendingOrBorrowing <SctiesLndgOrBrwrg>	[1..1]			833

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		835
Or}	Data <Data>	[1..1]			835
	IntraCSD <IntraCSD>	[1..1]			837
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		838
Or}	Data <Data>	[1..1]			839
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			839
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		840
Or}	Data <Data>	[1..1]			840
	FailedSecurities <FaildScies>	[1..1]	±		840
	FailedCash <FaildCsh>	[1..1]	±		840
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			841
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		841
Or}	Data <Data>	[1..1]			841
	FailedSecurities <FaildScies>	[1..1]	±		841
	FailedCash <FaildCsh>	[1..1]	±		842
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			842
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		842
Or}	Data <Data>	[1..1]			842
	FailedSecurities <FaildScies>	[1..1]	±		843
	FailedCash <FaildCsh>	[1..1]	±		843
	FreeOfPayment <FreeOfPmt>	[1..1]			843
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		844
Or}	Data <Data>	[1..1]			844
	FailedSecurities <FaildScies>	[1..1]	±		844
	FailedCash <FaildCsh>	[1..1]	±		844
	CrossCSD <CrossCSD>	[1..1]			844
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		845
Or}	Data <Data>	[1..1]			846
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			846
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		847
Or}	Data <Data>	[1..1]			847

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		847
	FailedCash <FaildCsh>	[1..1]	±		847
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			848
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		848
Or}	Data <Data>	[1..1]			848
	FailedSecurities <FaildScties>	[1..1]	±		848
	FailedCash <FaildCsh>	[1..1]	±		849
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			849
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		849
Or}	Data <Data>	[1..1]			849
	FailedSecurities <FaildScties>	[1..1]	±		850
	FailedCash <FaildCsh>	[1..1]	±		850
	FreeOfPayment <FreeOfPmt>	[1..1]			850
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		851
Or}	Data <Data>	[1..1]			851
	FailedSecurities <FaildScties>	[1..1]	±		851
	FailedCash <FaildCsh>	[1..1]	±		851
	RepurchaseAgreement <RpAgrmt>	[1..1]			851
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		853
Or}	Data <Data>	[1..1]			853
	IntraCSD <IntraCSD>	[1..1]			855
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		856
Or}	Data <Data>	[1..1]			857
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			857
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		858
Or}	Data <Data>	[1..1]			858
	FailedSecurities <FaildScties>	[1..1]	±		858
	FailedCash <FaildCsh>	[1..1]	±		858
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			859
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		859
Or}	Data <Data>	[1..1]			859

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		859
	FailedCash <FaildCsh>	[1..1]	±		860
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			860
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		860
Or}	Data <Data>	[1..1]			860
	FailedSecurities <FaildScties>	[1..1]	±		861
	FailedCash <FaildCsh>	[1..1]	±		861
	FreeOfPayment <FreeOfPmt>	[1..1]			861
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		862
Or}	Data <Data>	[1..1]			862
	FailedSecurities <FaildScties>	[1..1]	±		862
	FailedCash <FaildCsh>	[1..1]	±		862
	CrossCSD <CrossCSD>	[1..1]			862
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		863
Or}	Data <Data>	[1..1]			864
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			864
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		865
Or}	Data <Data>	[1..1]			865
	FailedSecurities <FaildScties>	[1..1]	±		865
	FailedCash <FaildCsh>	[1..1]	±		865
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			866
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		866
Or}	Data <Data>	[1..1]			866
	FailedSecurities <FaildScties>	[1..1]	±		866
	FailedCash <FaildCsh>	[1..1]	±		867
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			867
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		867
Or}	Data <Data>	[1..1]			867
	FailedSecurities <FaildScties>	[1..1]	±		868
	FailedCash <FaildCsh>	[1..1]	±		868
	FreeOfPayment <FreeOfPmt>	[1..1]			868

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		869
Or}	Data <Data>	[1..1]			869
	FailedSecurities <FaildScities>	[1..1]	±		869
	FailedCash <FaildCsh>	[1..1]	±		869
	Other <Othr>	[1..1]			869
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		871
Or}	Data <Data>	[1..1]			871
	IntraCSD <IntraCSD>	[1..1]			873
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		874
Or}	Data <Data>	[1..1]			875
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			875
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		876
Or}	Data <Data>	[1..1]			876
	FailedSecurities <FaildScities>	[1..1]	±		876
	FailedCash <FaildCsh>	[1..1]	±		876
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			877
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		877
Or}	Data <Data>	[1..1]			877
	FailedSecurities <FaildScities>	[1..1]	±		877
	FailedCash <FaildCsh>	[1..1]	±		878
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			878
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		878
Or}	Data <Data>	[1..1]			878
	FailedSecurities <FaildScities>	[1..1]	±		879
	FailedCash <FaildCsh>	[1..1]	±		879
	FreeOfPayment <FreeOfPmt>	[1..1]			879
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		880
Or}	Data <Data>	[1..1]			880
	FailedSecurities <FaildScities>	[1..1]	±		880
	FailedCash <FaildCsh>	[1..1]	±		880
	CrossCSD <CrossCSD>	[1..1]			880

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		881
Or}	Data <Data>	[1..1]			882
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			882
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		883
Or}	Data <Data>	[1..1]			883
	FailedSecurities <FaildScies>	[1..1]	±		883
	FailedCash <FaildCsh>	[1..1]	±		883
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			884
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		884
Or}	Data <Data>	[1..1]			884
	FailedSecurities <FaildScies>	[1..1]	±		884
	FailedCash <FaildCsh>	[1..1]	±		885
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			885
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		885
Or}	Data <Data>	[1..1]			885
	FailedSecurities <FaildScies>	[1..1]	±		886
	FailedCash <FaildCsh>	[1..1]	±		886
	FreeOfPayment <FreeOfPmt>	[1..1]			886
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		887
Or}	Data <Data>	[1..1]			887
	FailedSecurities <FaildScies>	[1..1]	±		887
	FailedCash <FaildCsh>	[1..1]	±		887
	MoneyMarketInstrument <MnyMktInstrm>	[1..1]			887
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		897
Or}	Data <Data>	[1..1]			897
	SecuritiesBuyOrSell <SciesBuyOrSell>	[1..1]			905
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		907
Or}	Data <Data>	[1..1]			907
	IntraCSD <IntraCSD>	[1..1]			909
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		910
Or}	Data <Data>	[1..1]			911

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			911
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		912
Or}	Data <Data>	[1..1]			912
	FailedSecurities <FaildScties>	[1..1]	±		912
	FailedCash <FaildCsh>	[1..1]	±		912
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			913
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		913
Or}	Data <Data>	[1..1]			913
	FailedSecurities <FaildScties>	[1..1]	±		913
	FailedCash <FaildCsh>	[1..1]	±		914
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			914
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		914
Or}	Data <Data>	[1..1]			914
	FailedSecurities <FaildScties>	[1..1]	±		915
	FailedCash <FaildCsh>	[1..1]	±		915
	FreeOfPayment <FreeOfPmt>	[1..1]			915
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		916
Or}	Data <Data>	[1..1]			916
	FailedSecurities <FaildScties>	[1..1]	±		916
	FailedCash <FaildCsh>	[1..1]	±		916
	CrossCSD <CrossCSD>	[1..1]			916
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		917
Or}	Data <Data>	[1..1]			918
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			918
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		919
Or}	Data <Data>	[1..1]			919
	FailedSecurities <FaildScties>	[1..1]	±		919
	FailedCash <FaildCsh>	[1..1]	±		919
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			920
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		920
Or}	Data <Data>	[1..1]			920

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		920
	FailedCash <FaildCsh>	[1..1]	±		921
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			921
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		921
Or}	Data <Data>	[1..1]			921
	FailedSecurities <FaildScties>	[1..1]	±		922
	FailedCash <FaildCsh>	[1..1]	±		922
	FreeOfPayment <FreeOfPmt>	[1..1]			922
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		923
Or}	Data <Data>	[1..1]			923
	FailedSecurities <FaildScties>	[1..1]	±		923
	FailedCash <FaildCsh>	[1..1]	±		923
	CollateralManagementOperation <CollMgmtOpr>	[1..1]			923
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		925
Or}	Data <Data>	[1..1]			925
	IntraCSD <IntraCSD>	[1..1]			927
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		928
Or}	Data <Data>	[1..1]			929
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			929
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		930
Or}	Data <Data>	[1..1]			930
	FailedSecurities <FaildScties>	[1..1]	±		930
	FailedCash <FaildCsh>	[1..1]	±		930
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			931
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		931
Or}	Data <Data>	[1..1]			931
	FailedSecurities <FaildScties>	[1..1]	±		931
	FailedCash <FaildCsh>	[1..1]	±		932
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			932
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		932
Or}	Data <Data>	[1..1]			932

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		933
	FailedCash <FaildCsh>	[1..1]	±		933
	FreeOfPayment <FreeOfPmt>	[1..1]			933
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		934
Or}	Data <Data>	[1..1]			934
	FailedSecurities <FaildScties>	[1..1]	±		934
	FailedCash <FaildCsh>	[1..1]	±		934
	CrossCSD <CrossCSD>	[1..1]			934
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		935
Or}	Data <Data>	[1..1]			936
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			936
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		937
Or}	Data <Data>	[1..1]			937
	FailedSecurities <FaildScties>	[1..1]	±		937
	FailedCash <FaildCsh>	[1..1]	±		937
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			938
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		938
Or}	Data <Data>	[1..1]			938
	FailedSecurities <FaildScties>	[1..1]	±		938
	FailedCash <FaildCsh>	[1..1]	±		939
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			939
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		939
Or}	Data <Data>	[1..1]			939
	FailedSecurities <FaildScties>	[1..1]	±		940
	FailedCash <FaildCsh>	[1..1]	±		940
	FreeOfPayment <FreeOfPmt>	[1..1]			940
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		941
Or}	Data <Data>	[1..1]			941
	FailedSecurities <FaildScties>	[1..1]	±		941
	FailedCash <FaildCsh>	[1..1]	±		941
	SecuritiesLendingOrBorrowing <SctiesLndgOrBrwrg>	[1..1]			941

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		943
Or}	Data <Data>	[1..1]			943
	IntraCSD <IntraCSD>	[1..1]			945
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		946
Or}	Data <Data>	[1..1]			947
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			947
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		948
Or}	Data <Data>	[1..1]			948
	FailedSecurities <FaildScities>	[1..1]	±		948
	FailedCash <FaildCsh>	[1..1]	±		948
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			949
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		949
Or}	Data <Data>	[1..1]			949
	FailedSecurities <FaildScities>	[1..1]	±		949
	FailedCash <FaildCsh>	[1..1]	±		950
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			950
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		950
Or}	Data <Data>	[1..1]			950
	FailedSecurities <FaildScities>	[1..1]	±		951
	FailedCash <FaildCsh>	[1..1]	±		951
	FreeOfPayment <FreeOfPmt>	[1..1]			951
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		952
Or}	Data <Data>	[1..1]			952
	FailedSecurities <FaildScities>	[1..1]	±		952
	FailedCash <FaildCsh>	[1..1]	±		952
	CrossCSD <CrossCSD>	[1..1]			952
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		953
Or}	Data <Data>	[1..1]			954
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			954
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		955
Or}	Data <Data>	[1..1]			955

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		955
	FailedCash <FaildCsh>	[1..1]	±		955
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			956
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		956
Or}	Data <Data>	[1..1]			956
	FailedSecurities <FaildScties>	[1..1]	±		956
	FailedCash <FaildCsh>	[1..1]	±		957
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			957
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		957
Or}	Data <Data>	[1..1]			957
	FailedSecurities <FaildScties>	[1..1]	±		958
	FailedCash <FaildCsh>	[1..1]	±		958
	FreeOfPayment <FreeOfPmt>	[1..1]			958
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		959
Or}	Data <Data>	[1..1]			959
	FailedSecurities <FaildScties>	[1..1]	±		959
	FailedCash <FaildCsh>	[1..1]	±		959
	RepurchaseAgreement <RpAgrmt>	[1..1]			959
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		961
Or}	Data <Data>	[1..1]			961
	IntraCSD <IntraCSD>	[1..1]			963
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		964
Or}	Data <Data>	[1..1]			965
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			965
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		966
Or}	Data <Data>	[1..1]			966
	FailedSecurities <FaildScties>	[1..1]	±		966
	FailedCash <FaildCsh>	[1..1]	±		966
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			967
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		967
Or}	Data <Data>	[1..1]			967

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		967
	FailedCash <FaildCsh>	[1..1]	±		968
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			968
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		968
Or}	Data <Data>	[1..1]			968
	FailedSecurities <FaildScties>	[1..1]	±		969
	FailedCash <FaildCsh>	[1..1]	±		969
	FreeOfPayment <FreeOfPmt>	[1..1]			969
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		970
Or}	Data <Data>	[1..1]			970
	FailedSecurities <FaildScties>	[1..1]	±		970
	FailedCash <FaildCsh>	[1..1]	±		970
	CrossCSD <CrossCSD>	[1..1]			970
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		971
Or}	Data <Data>	[1..1]			972
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			972
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		973
Or}	Data <Data>	[1..1]			973
	FailedSecurities <FaildScties>	[1..1]	±		973
	FailedCash <FaildCsh>	[1..1]	±		973
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			974
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		974
Or}	Data <Data>	[1..1]			974
	FailedSecurities <FaildScties>	[1..1]	±		974
	FailedCash <FaildCsh>	[1..1]	±		975
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			975
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		975
Or}	Data <Data>	[1..1]			975
	FailedSecurities <FaildScties>	[1..1]	±		976
	FailedCash <FaildCsh>	[1..1]	±		976
	FreeOfPayment <FreeOfPmt>	[1..1]			976

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		977
Or}	Data <Data>	[1..1]			977
	FailedSecurities <FaildScities>	[1..1]	±		977
	FailedCash <FaildCsh>	[1..1]	±		977
	Other <Othr>	[1..1]			977
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		979
Or}	Data <Data>	[1..1]			979
	IntraCSD <IntraCSD>	[1..1]			981
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		982
Or}	Data <Data>	[1..1]			983
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			983
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		984
Or}	Data <Data>	[1..1]			984
	FailedSecurities <FaildScities>	[1..1]	±		984
	FailedCash <FaildCsh>	[1..1]	±		984
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			985
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		985
Or}	Data <Data>	[1..1]			985
	FailedSecurities <FaildScities>	[1..1]	±		985
	FailedCash <FaildCsh>	[1..1]	±		986
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			986
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		986
Or}	Data <Data>	[1..1]			986
	FailedSecurities <FaildScities>	[1..1]	±		987
	FailedCash <FaildCsh>	[1..1]	±		987
	FreeOfPayment <FreeOfPmt>	[1..1]			987
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		988
Or}	Data <Data>	[1..1]			988
	FailedSecurities <FaildScities>	[1..1]	±		988
	FailedCash <FaildCsh>	[1..1]	±		988
	CrossCSD <CrossCSD>	[1..1]			988

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		989
Or}	Data <Data>	[1..1]			990
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			990
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		991
Or}	Data <Data>	[1..1]			991
	FailedSecurities <FaildScies>	[1..1]	±		991
	FailedCash <FaildCsh>	[1..1]	±		991
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			992
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		992
Or}	Data <Data>	[1..1]			992
	FailedSecurities <FaildScies>	[1..1]	±		992
	FailedCash <FaildCsh>	[1..1]	±		993
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			993
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		993
Or}	Data <Data>	[1..1]			993
	FailedSecurities <FaildScies>	[1..1]	±		994
	FailedCash <FaildCsh>	[1..1]	±		994
	FreeOfPayment <FreeOfPmt>	[1..1]			994
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		995
Or}	Data <Data>	[1..1]			995
	FailedSecurities <FaildScies>	[1..1]	±		995
	FailedCash <FaildCsh>	[1..1]	±		995
	EmissionAllowance <EmssnAllwnc>	[1..1]			995
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1005
Or}	Data <Data>	[1..1]			1005
	SecuritiesBuyOrSell <SciesBuyOrSell>	[1..1]			1013
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1015
Or}	Data <Data>	[1..1]			1015
	IntraCSD <IntraCSD>	[1..1]			1017
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1018
Or}	Data <Data>	[1..1]			1019

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1019
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1020
Or}	Data <Data>	[1..1]			1020
	FailedSecurities <FaildScties>	[1..1]	±		1020
	FailedCash <FaildCsh>	[1..1]	±		1020
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1021
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1021
Or}	Data <Data>	[1..1]			1021
	FailedSecurities <FaildScties>	[1..1]	±		1021
	FailedCash <FaildCsh>	[1..1]	±		1022
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1022
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1022
Or}	Data <Data>	[1..1]			1022
	FailedSecurities <FaildScties>	[1..1]	±		1023
	FailedCash <FaildCsh>	[1..1]	±		1023
	FreeOfPayment <FreeOfPmt>	[1..1]			1023
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1024
Or}	Data <Data>	[1..1]			1024
	FailedSecurities <FaildScties>	[1..1]	±		1024
	FailedCash <FaildCsh>	[1..1]	±		1024
	CrossCSD <CrossCSD>	[1..1]			1024
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1025
Or}	Data <Data>	[1..1]			1026
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1026
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1027
Or}	Data <Data>	[1..1]			1027
	FailedSecurities <FaildScties>	[1..1]	±		1027
	FailedCash <FaildCsh>	[1..1]	±		1027
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1028
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1028
Or}	Data <Data>	[1..1]			1028

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		1028
	FailedCash <FaildCsh>	[1..1]	±		1029
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1029
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1029
Or}	Data <Data>	[1..1]			1029
	FailedSecurities <FaildScties>	[1..1]	±		1030
	FailedCash <FaildCsh>	[1..1]	±		1030
	FreeOfPayment <FreeOfPmt>	[1..1]			1030
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1031
Or}	Data <Data>	[1..1]			1031
	FailedSecurities <FaildScties>	[1..1]	±		1031
	FailedCash <FaildCsh>	[1..1]	±		1031
	CollateralManagementOperation <CollMgmtOpr>	[1..1]			1031
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1033
Or}	Data <Data>	[1..1]			1033
	IntraCSD <IntraCSD>	[1..1]			1035
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1036
Or}	Data <Data>	[1..1]			1037
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1037
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1038
Or}	Data <Data>	[1..1]			1038
	FailedSecurities <FaildScties>	[1..1]	±		1038
	FailedCash <FaildCsh>	[1..1]	±		1038
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1039
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1039
Or}	Data <Data>	[1..1]			1039
	FailedSecurities <FaildScties>	[1..1]	±		1039
	FailedCash <FaildCsh>	[1..1]	±		1040
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1040
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1040
Or}	Data <Data>	[1..1]			1040

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		1041
	FailedCash <FaildCsh>	[1..1]	±		1041
	FreeOfPayment <FreeOfPmt>	[1..1]			1041
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1042
Or}	Data <Data>	[1..1]			1042
	FailedSecurities <FaildScties>	[1..1]	±		1042
	FailedCash <FaildCsh>	[1..1]	±		1042
	CrossCSD <CrossCSD>	[1..1]			1042
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1043
Or}	Data <Data>	[1..1]			1044
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1044
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1045
Or}	Data <Data>	[1..1]			1045
	FailedSecurities <FaildScties>	[1..1]	±		1045
	FailedCash <FaildCsh>	[1..1]	±		1045
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1046
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1046
Or}	Data <Data>	[1..1]			1046
	FailedSecurities <FaildScties>	[1..1]	±		1046
	FailedCash <FaildCsh>	[1..1]	±		1047
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1047
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1047
Or}	Data <Data>	[1..1]			1047
	FailedSecurities <FaildScties>	[1..1]	±		1048
	FailedCash <FaildCsh>	[1..1]	±		1048
	FreeOfPayment <FreeOfPmt>	[1..1]			1048
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1049
Or}	Data <Data>	[1..1]			1049
	FailedSecurities <FaildScties>	[1..1]	±		1049
	FailedCash <FaildCsh>	[1..1]	±		1049
	SecuritiesLendingOrBorrowing <SctiesLndgOrBrwrg>	[1..1]			1049

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1051
Or}	Data <Data>	[1..1]			1051
	IntraCSD <IntraCSD>	[1..1]			1053
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1054
Or}	Data <Data>	[1..1]			1055
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1055
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1056
Or}	Data <Data>	[1..1]			1056
	FailedSecurities <FaildScies>	[1..1]	±		1056
	FailedCash <FaildCsh>	[1..1]	±		1056
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1057
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1057
Or}	Data <Data>	[1..1]			1057
	FailedSecurities <FaildScies>	[1..1]	±		1057
	FailedCash <FaildCsh>	[1..1]	±		1058
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1058
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1058
Or}	Data <Data>	[1..1]			1058
	FailedSecurities <FaildScies>	[1..1]	±		1059
	FailedCash <FaildCsh>	[1..1]	±		1059
	FreeOfPayment <FreeOfPmt>	[1..1]			1059
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1060
Or}	Data <Data>	[1..1]			1060
	FailedSecurities <FaildScies>	[1..1]	±		1060
	FailedCash <FaildCsh>	[1..1]	±		1060
	CrossCSD <CrossCSD>	[1..1]			1060
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1061
Or}	Data <Data>	[1..1]			1062
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1062
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1063
Or}	Data <Data>	[1..1]			1063

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		1063
	FailedCash <FaildCsh>	[1..1]	±		1063
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1064
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1064
Or}	Data <Data>	[1..1]			1064
	FailedSecurities <FaildScties>	[1..1]	±		1064
	FailedCash <FaildCsh>	[1..1]	±		1065
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1065
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1065
Or}	Data <Data>	[1..1]			1065
	FailedSecurities <FaildScties>	[1..1]	±		1066
	FailedCash <FaildCsh>	[1..1]	±		1066
	FreeOfPayment <FreeOfPmt>	[1..1]			1066
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1067
Or}	Data <Data>	[1..1]			1067
	FailedSecurities <FaildScties>	[1..1]	±		1067
	FailedCash <FaildCsh>	[1..1]	±		1067
	RepurchaseAgreement <RpAgrmt>	[1..1]			1067
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1069
Or}	Data <Data>	[1..1]			1069
	IntraCSD <IntraCSD>	[1..1]			1071
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1072
Or}	Data <Data>	[1..1]			1073
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1073
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1074
Or}	Data <Data>	[1..1]			1074
	FailedSecurities <FaildScties>	[1..1]	±		1074
	FailedCash <FaildCsh>	[1..1]	±		1074
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1075
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1075
Or}	Data <Data>	[1..1]			1075

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		1075
	FailedCash <FaildCsh>	[1..1]	±		1076
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1076
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1076
Or}	Data <Data>	[1..1]			1076
	FailedSecurities <FaildScties>	[1..1]	±		1077
	FailedCash <FaildCsh>	[1..1]	±		1077
	FreeOfPayment <FreeOfPmt>	[1..1]			1077
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1078
Or}	Data <Data>	[1..1]			1078
	FailedSecurities <FaildScties>	[1..1]	±		1078
	FailedCash <FaildCsh>	[1..1]	±		1078
	CrossCSD <CrossCSD>	[1..1]			1078
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1079
Or}	Data <Data>	[1..1]			1080
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1080
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1081
Or}	Data <Data>	[1..1]			1081
	FailedSecurities <FaildScties>	[1..1]	±		1081
	FailedCash <FaildCsh>	[1..1]	±		1081
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1082
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1082
Or}	Data <Data>	[1..1]			1082
	FailedSecurities <FaildScties>	[1..1]	±		1082
	FailedCash <FaildCsh>	[1..1]	±		1083
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1083
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1083
Or}	Data <Data>	[1..1]			1083
	FailedSecurities <FaildScties>	[1..1]	±		1084
	FailedCash <FaildCsh>	[1..1]	±		1084
	FreeOfPayment <FreeOfPmt>	[1..1]			1084

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1085
Or}	Data <Data>	[1..1]			1085
	FailedSecurities <FaildScities>	[1..1]	±		1085
	FailedCash <FaildCsh>	[1..1]	±		1085
	Other <Othr>	[1..1]			1085
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1087
Or}	Data <Data>	[1..1]			1087
	IntraCSD <IntraCSD>	[1..1]			1089
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1090
Or}	Data <Data>	[1..1]			1091
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1091
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1092
Or}	Data <Data>	[1..1]			1092
	FailedSecurities <FaildScities>	[1..1]	±		1092
	FailedCash <FaildCsh>	[1..1]	±		1092
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1093
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1093
Or}	Data <Data>	[1..1]			1093
	FailedSecurities <FaildScities>	[1..1]	±		1093
	FailedCash <FaildCsh>	[1..1]	±		1094
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1094
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1094
Or}	Data <Data>	[1..1]			1094
	FailedSecurities <FaildScities>	[1..1]	±		1095
	FailedCash <FaildCsh>	[1..1]	±		1095
	FreeOfPayment <FreeOfPmt>	[1..1]			1095
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1096
Or}	Data <Data>	[1..1]			1096
	FailedSecurities <FaildScities>	[1..1]	±		1096
	FailedCash <FaildCsh>	[1..1]	±		1096
	CrossCSD <CrossCSD>	[1..1]			1096

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1097
Or}	Data <Data>	[1..1]			1098
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1098
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1099
Or}	Data <Data>	[1..1]			1099
	FailedSecurities <FaildScies>	[1..1]	±		1099
	FailedCash <FaildCsh>	[1..1]	±		1099
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1100
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1100
Or}	Data <Data>	[1..1]			1100
	FailedSecurities <FaildScies>	[1..1]	±		1100
	FailedCash <FaildCsh>	[1..1]	±		1101
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1101
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1101
Or}	Data <Data>	[1..1]			1101
	FailedSecurities <FaildScies>	[1..1]	±		1102
	FailedCash <FaildCsh>	[1..1]	±		1102
	FreeOfPayment <FreeOfPmt>	[1..1]			1102
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1103
Or}	Data <Data>	[1..1]			1103
	FailedSecurities <FaildScies>	[1..1]	±		1103
	FailedCash <FaildCsh>	[1..1]	±		1103
	Other <Othr>	[1..1]			1103
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1113
Or}	Data <Data>	[1..1]			1113
	SecuritiesBuyOrSell <SciesBuyOrSell>	[1..1]			1121
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1123
Or}	Data <Data>	[1..1]			1123
	IntraCSD <IntraCSD>	[1..1]			1125
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1126
Or}	Data <Data>	[1..1]			1127

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1127
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1128
Or}	Data <Data>	[1..1]			1128
	FailedSecurities <FaildScties>	[1..1]	±		1128
	FailedCash <FaildCsh>	[1..1]	±		1128
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1129
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1129
Or}	Data <Data>	[1..1]			1129
	FailedSecurities <FaildScties>	[1..1]	±		1129
	FailedCash <FaildCsh>	[1..1]	±		1130
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1130
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1130
Or}	Data <Data>	[1..1]			1130
	FailedSecurities <FaildScties>	[1..1]	±		1131
	FailedCash <FaildCsh>	[1..1]	±		1131
	FreeOfPayment <FreeOfPmt>	[1..1]			1131
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1132
Or}	Data <Data>	[1..1]			1132
	FailedSecurities <FaildScties>	[1..1]	±		1132
	FailedCash <FaildCsh>	[1..1]	±		1132
	CrossCSD <CrossCSD>	[1..1]			1132
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1133
Or}	Data <Data>	[1..1]			1134
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1134
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1135
Or}	Data <Data>	[1..1]			1135
	FailedSecurities <FaildScties>	[1..1]	±		1135
	FailedCash <FaildCsh>	[1..1]	±		1135
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1136
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1136
Or}	Data <Data>	[1..1]			1136

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		1136
	FailedCash <FaildCsh>	[1..1]	±		1137
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1137
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1137
Or}	Data <Data>	[1..1]			1137
	FailedSecurities <FaildScties>	[1..1]	±		1138
	FailedCash <FaildCsh>	[1..1]	±		1138
	FreeOfPayment <FreeOfPmt>	[1..1]			1138
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1139
Or}	Data <Data>	[1..1]			1139
	FailedSecurities <FaildScties>	[1..1]	±		1139
	FailedCash <FaildCsh>	[1..1]	±		1139
	CollateralManagementOperation <CollMgmtOpr>	[1..1]			1139
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1141
Or}	Data <Data>	[1..1]			1141
	IntraCSD <IntraCSD>	[1..1]			1143
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1144
Or}	Data <Data>	[1..1]			1145
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1145
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1146
Or}	Data <Data>	[1..1]			1146
	FailedSecurities <FaildScties>	[1..1]	±		1146
	FailedCash <FaildCsh>	[1..1]	±		1146
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1147
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1147
Or}	Data <Data>	[1..1]			1147
	FailedSecurities <FaildScties>	[1..1]	±		1147
	FailedCash <FaildCsh>	[1..1]	±		1148
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1148
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1148
Or}	Data <Data>	[1..1]			1148

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		1149
	FailedCash <FaildCsh>	[1..1]	±		1149
	FreeOfPayment <FreeOfPmt>	[1..1]			1149
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1150
Or}	Data <Data>	[1..1]			1150
	FailedSecurities <FaildScties>	[1..1]	±		1150
	FailedCash <FaildCsh>	[1..1]	±		1150
	CrossCSD <CrossCSD>	[1..1]			1150
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1151
Or}	Data <Data>	[1..1]			1152
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1152
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1153
Or}	Data <Data>	[1..1]			1153
	FailedSecurities <FaildScties>	[1..1]	±		1153
	FailedCash <FaildCsh>	[1..1]	±		1153
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1154
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1154
Or}	Data <Data>	[1..1]			1154
	FailedSecurities <FaildScties>	[1..1]	±		1154
	FailedCash <FaildCsh>	[1..1]	±		1155
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1155
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1155
Or}	Data <Data>	[1..1]			1155
	FailedSecurities <FaildScties>	[1..1]	±		1156
	FailedCash <FaildCsh>	[1..1]	±		1156
	FreeOfPayment <FreeOfPmt>	[1..1]			1156
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1157
Or}	Data <Data>	[1..1]			1157
	FailedSecurities <FaildScties>	[1..1]	±		1157
	FailedCash <FaildCsh>	[1..1]	±		1157
	SecuritiesLendingOrBorrowing <SctiesLndgOrBrwrg>	[1..1]			1157

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1159
Or}	Data <Data>	[1..1]			1159
	IntraCSD <IntraCSD>	[1..1]			1161
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1162
Or}	Data <Data>	[1..1]			1163
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1163
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1164
Or}	Data <Data>	[1..1]			1164
	FailedSecurities <FaildScies>	[1..1]	±		1164
	FailedCash <FaildCsh>	[1..1]	±		1164
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1165
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1165
Or}	Data <Data>	[1..1]			1165
	FailedSecurities <FaildScies>	[1..1]	±		1165
	FailedCash <FaildCsh>	[1..1]	±		1166
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1166
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1166
Or}	Data <Data>	[1..1]			1166
	FailedSecurities <FaildScies>	[1..1]	±		1167
	FailedCash <FaildCsh>	[1..1]	±		1167
	FreeOfPayment <FreeOfPmt>	[1..1]			1167
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1168
Or}	Data <Data>	[1..1]			1168
	FailedSecurities <FaildScies>	[1..1]	±		1168
	FailedCash <FaildCsh>	[1..1]	±		1168
	CrossCSD <CrossCSD>	[1..1]			1168
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1169
Or}	Data <Data>	[1..1]			1170
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1170
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1171
Or}	Data <Data>	[1..1]			1171

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		1171
	FailedCash <FaildCsh>	[1..1]	±		1171
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1172
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1172
Or}	Data <Data>	[1..1]			1172
	FailedSecurities <FaildScties>	[1..1]	±		1172
	FailedCash <FaildCsh>	[1..1]	±		1173
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1173
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1173
Or}	Data <Data>	[1..1]			1173
	FailedSecurities <FaildScties>	[1..1]	±		1174
	FailedCash <FaildCsh>	[1..1]	±		1174
	FreeOfPayment <FreeOfPmt>	[1..1]			1174
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1175
Or}	Data <Data>	[1..1]			1175
	FailedSecurities <FaildScties>	[1..1]	±		1175
	FailedCash <FaildCsh>	[1..1]	±		1175
	RepurchaseAgreement <RpAgrmt>	[1..1]			1175
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1177
Or}	Data <Data>	[1..1]			1177
	IntraCSD <IntraCSD>	[1..1]			1179
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1180
Or}	Data <Data>	[1..1]			1181
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1181
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1182
Or}	Data <Data>	[1..1]			1182
	FailedSecurities <FaildScties>	[1..1]	±		1182
	FailedCash <FaildCsh>	[1..1]	±		1182
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1183
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1183
Or}	Data <Data>	[1..1]			1183

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		1183
	FailedCash <FaildCsh>	[1..1]	±		1184
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1184
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1184
Or}	Data <Data>	[1..1]			1184
	FailedSecurities <FaildScties>	[1..1]	±		1185
	FailedCash <FaildCsh>	[1..1]	±		1185
	FreeOfPayment <FreeOfPmt>	[1..1]			1185
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1186
Or}	Data <Data>	[1..1]			1186
	FailedSecurities <FaildScties>	[1..1]	±		1186
	FailedCash <FaildCsh>	[1..1]	±		1186
	CrossCSD <CrossCSD>	[1..1]			1186
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1187
Or}	Data <Data>	[1..1]			1188
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1188
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1189
Or}	Data <Data>	[1..1]			1189
	FailedSecurities <FaildScties>	[1..1]	±		1189
	FailedCash <FaildCsh>	[1..1]	±		1189
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1190
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1190
Or}	Data <Data>	[1..1]			1190
	FailedSecurities <FaildScties>	[1..1]	±		1190
	FailedCash <FaildCsh>	[1..1]	±		1191
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1191
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1191
Or}	Data <Data>	[1..1]			1191
	FailedSecurities <FaildScties>	[1..1]	±		1192
	FailedCash <FaildCsh>	[1..1]	±		1192
	FreeOfPayment <FreeOfPmt>	[1..1]			1192

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1193
Or}	Data <Data>	[1..1]			1193
	FailedSecurities <FaildScities>	[1..1]	±		1193
	FailedCash <FaildCsh>	[1..1]	±		1193
	Other <Othr>	[1..1]			1193
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1195
Or}	Data <Data>	[1..1]			1195
	IntraCSD <IntraCSD>	[1..1]			1197
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1198
Or}	Data <Data>	[1..1]			1199
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1199
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1200
Or}	Data <Data>	[1..1]			1200
	FailedSecurities <FaildScities>	[1..1]	±		1200
	FailedCash <FaildCsh>	[1..1]	±		1200
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1201
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1201
Or}	Data <Data>	[1..1]			1201
	FailedSecurities <FaildScities>	[1..1]	±		1201
	FailedCash <FaildCsh>	[1..1]	±		1202
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1202
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1202
Or}	Data <Data>	[1..1]			1202
	FailedSecurities <FaildScities>	[1..1]	±		1203
	FailedCash <FaildCsh>	[1..1]	±		1203
	FreeOfPayment <FreeOfPmt>	[1..1]			1203
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1204
Or}	Data <Data>	[1..1]			1204
	FailedSecurities <FaildScities>	[1..1]	±		1204
	FailedCash <FaildCsh>	[1..1]	±		1204
	CrossCSD <CrossCSD>	[1..1]			1204

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1205
Or}	Data <Data>	[1..1]			1206
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1206
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1207
Or}	Data <Data>	[1..1]			1207
	FailedSecurities <FaildScies>	[1..1]	±		1207
	FailedCash <FaildCsh>	[1..1]	±		1207
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1208
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1208
Or}	Data <Data>	[1..1]			1208
	FailedSecurities <FaildScies>	[1..1]	±		1208
	FailedCash <FaildCsh>	[1..1]	±		1209
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1209
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1209
Or}	Data <Data>	[1..1]			1209
	FailedSecurities <FaildScies>	[1..1]	±		1210
	FailedCash <FaildCsh>	[1..1]	±		1210
	FreeOfPayment <FreeOfPmt>	[1..1]			1210
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1211
Or}	Data <Data>	[1..1]			1211
	FailedSecurities <FaildScies>	[1..1]	±		1211
	FailedCash <FaildCsh>	[1..1]	±		1211
	SupplementaryData <SplmtryData>	[0..*]	±	C8	1211

3.3 Constraints

C1 ActiveCurrency

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

C2 Country

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

C3 DescriptionPresenceRule

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

C4 DescriptionUsageRule

Description must be used alone as the last resort.

C5 ISINGuideline

When an ISIN code exists, it is strongly recommended that the ISIN be used.

C6 ISINPresenceRule

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

C7 OtherIdentificationPresenceRule

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

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.

3.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

3.4.1 ReportHeader <RptHdr>

Presence: [1..1]

Definition: Specifies parameters of the report.

ReportHeader <RptHdr> contains the following **SettlementFailsReportHeader2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CreationDateTime <CreDtTm>	[1..1]	DateTime		88
	ReportingPeriod <RptgPrd>	[1..1]	±		88
	Currency <Ccy>	[1..1]	CodeSet	C1	88
	ReportStatus <RptSts>	[1..1]	CodeSet		89
	SecuritiesSettlementSystem <SctiesSttlmSys>	[1..1]			89
	SystemIdentification <SysId>	[1..1]	Text		90
	SystemName <SysNm>	[0..1]	Text		90
	CountryOfJurisdiction <CtryOfJursdctn>	[0..1]	CodeSet	C2	90
	CSDLegalName <CSDLglnm>	[0..1]	Text		90
	LEI <LEI>	[0..1]	IdentifierSet		91
	ResponsibleParty <RspnsblPty>	[0..*]			91
	Name <Nm>	[1..1]	Text		91
	PhoneNumber <PhneNb>	[1..1]	Text		91
	EmailAddress <EmailAdr>	[1..1]	Text		91
	Function <Fctn>	[0..1]	Text		91

3.4.1.1 CreationDateTime <CreDtTm>

Presence: [1..1]

Definition: Provides the reporting timestamp, when the report was submitted from the CSD to the Competent Authority.

Datatype: "ISODateTime" on page 1250

3.4.1.2 ReportingPeriod <RptgPrd>

Presence: [1..1]

Definition: Period covered by the report.

ReportingPeriod <RptgPrd> contains the following elements (see "DatePeriod2" on page 1220 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		1220
	ToDate <ToDt>	[1..1]	Date		1220

3.4.1.3 Currency <Ccy>

Presence: [1..1]

Definition: Specifies the currency used to report the aggregated values of the transactions.

Usage: this is the currency in which the values have to be reported, when no explicit currency is provided.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 1247

Constraints

- **ActiveCurrency**

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

3.4.1.4 ReportStatus <RptSts>

Presence: [1..1]

Definition: Provides the status of the report.

Datatype: "TransactionOperationType4Code" on page 1249

CodeName	Name	Definition
NEWT	NewTransaction	Transaction is a new transaction.
AMND	Amendment	Transaction amends a previously sent transaction.
CANC	Cancellation	Transaction requests the deletion/cancellation of a previously sent transaction.

3.4.1.5 SecuritiesSettlementSystem <SctiesSttlmSys>

Presence: [1..1]

Definition: Specifies the securities settlement system used in a settlement process.

SecuritiesSettlementSystem <SctiesSttlmSys> contains the following
SecuritiesSettlementSystemIdentification2 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SystemIdentification <SysId>	[1..1]	Text		90
	SystemName <SysNm>	[0..1]	Text		90
	CountryOfJurisdiction <CtryOfJursdctn>	[0..1]	CodeSet	C2	90
	CSDLegalName <CSDLgINm>	[0..1]	Text		90
	LEI <LEI>	[0..1]	IdentifierSet		91
	ResponsibleParty <RspnsblPty>	[0..*]			91
	Name <Nm>	[1..1]	Text		91
	PhoneNumber <PhneNb>	[1..1]	Text		91
	EmailAddress <EmailAdr>	[1..1]	Text		91
	Function <Fctn>	[0..1]	Text		91

3.4.1.5.1 SystemIdentification <SysId>

Presence: [1..1]

Definition: Identification of the securities settlement system.

Datatype: "Max35Text" on page 1253

3.4.1.5.2 SystemName <SysNm>

Presence: [0..1]

Definition: Name of the securities settlement system.

Datatype: "Max140Text" on page 1252

3.4.1.5.3 CountryOfJurisdiction <CtryOfJursdctn>

Presence: [0..1]

Definition: Country code for the jurisdiction in which the CSD is established.

Impacted by: C2 "Country"

Datatype: "CountryCode" on page 1247

Constraints

- **Country**

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

3.4.1.5.4 CSDLegalName <CSDLgINm>

Presence: [0..1]

Definition: Corporate name of the CSD.

Datatype: "Max140Text" on page 1252

3.4.1.5.5 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification of the CSD operating the securities settlement system.

Datatype: "LEIIdentifier" on page 1250

3.4.1.5.6 ResponsibleParty <RspnsbIPty>

Presence: [0..*]

Definition: Party (such as a person or a team) responsible for the report sent by the CSD.

ResponsibleParty <RspnsbIPty> contains the following **Contact9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		91
	PhoneNumber <PhneNb>	[1..1]	Text		91
	EmailAddress <EmailAdr>	[1..1]	Text		91
	Function <Fctn>	[0..1]	Text		91

3.4.1.5.6.1 Name <Nm>

Presence: [1..1]

Definition: Name of the party, such as a person or a team, responsible for the report.

Datatype: "Max140Text" on page 1252

3.4.1.5.6.2 PhoneNumber <PhneNb>

Presence: [1..1]

Definition: Phone number of the person responsible for the report.

Datatype: "PhoneNumber" on page 1253

3.4.1.5.6.3 EmailAddress <EmailAdr>

Presence: [1..1]

Definition: Electronic mail (e-mail) address of the of the person responsible for the report.

Datatype: "Max256Text" on page 1253

3.4.1.5.6.4 Function <Fctn>

Presence: [0..1]

Definition: Function of the person responsible for the report.

Datatype: "Max140Text" on page 1252

3.4.2 MonthlyAggregate <MnthlyAggt>

Presence: [1..1]

Definition: Aggregated monthly volume and value of settled, failed, total of failed settlement instructions performed during the period covered by the report, for financial instruments, types of transactions, types of clients and cash transfers.

MonthlyAggregate <MnthlyAggt> contains the following elements (see "SettlementFailsData3" on page 1230 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Total <Ttl>	[1..1]	±		1232
	ParticipantInFail <PtcptInFail>	[0..1]			1232
	HighestInVolume <HghstInVol>	[1..*]			1233
	LEI <LEI>	[1..1]	IdentifierSet		1233
	Rank <Rank>	[1..1]	Text		1233
	Aggregate <Aggt>	[1..1]	±		1233
	HighestInValue <HghstInVal>	[1..*]			1234
	LEI <LEI>	[1..1]	IdentifierSet		1234
	Rank <Rank>	[1..1]	Text		1234
	Aggregate <Aggt>	[1..1]	±		1234
	FailsPerCurrency <FlsPerCcy>	[0..*]			1235
	Currency <Ccy>	[1..1]	CodeSet	C1	1235
	Data <Data>	[1..1]	±		1235
	FailsPerFinancialInstrumentType <FlsPerFinInstrmTp>	[0..1]			1235
	Equity <Eqty>	[1..1]	±		1236
	SovereignDebt <SvrgnDebt>	[1..1]	±		1236
	Bond <Bd>	[1..1]	±		1236
	OtherTransferableSecurities <OthrTrfblScties>	[1..1]	±		1237
	ExchangeTradedFunds <XchgTraddFnds>	[1..1]	±		1237
	CollectiveInvestmentUndertakings <ClctvInvstmtUdrtkgs>	[1..1]	±		1237
	MoneyMarketInstrument <MnyMktInstrm>	[1..1]	±		1237
	EmissionAllowance <EmssnAllwnc>	[1..1]	±		1238
	Other <Othr>	[1..1]	±		1238
	SecuritiesInFail <SctiesInFail>	[0..1]			1238
	HighestInVolume <HghstInVol>	[1..*]			1239
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C3, C4, C5, C6, C7	1239
	Rank <Rank>	[1..1]	Text		1240
	HighestInValue <HghstInVal>	[1..*]			1240

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C3, C4, C5, C6, C7	1241
	Rank <Rank>	[1..1]	Text		1242
	FailsPerTransactionType <FlsPerTxTp>	[0..1]			1242
	SecuritiesBuyOrSell <SctiesBuyOrSell>	[1..1]	±		1242
	CollateralManagementOperation <CollMgmtOpr>	[1..1]	±		1242
	SecuritiesLendingOrBorrowing <SctiesLndgOrBrrwg>	[1..1]	±		1243
	RepurchaseAgreement <RpAgrmt>	[1..1]	±		1243
	Other <Othr>	[1..1]	±		1243
	TotalSettlementPenalties <TtlSttlmPnlities>	[0..1]	±		1243
	FailureReason <FailrRsn>	[1..1]			1244
	AverageDuration <AvrgDrtn>	[0..1]	Quantity		1244
	Description <Desc>	[1..*]			1244
	MainReasons <MainRsns>	[1..1]	Text		1244
	EfficiencyImprovement <EffcncyImprvmt>	[1..1]	Text		1244

3.4.3 DailyData <DalyData>

Presence: [1..*]

Definition: Daily data volume and value of settled, failed, total of failed settlement instructions performed during the period covered by the report, for financial instruments, types of transactions, types of clients and cash transfers.

DailyData <DalyData> contains the following **SettlementFailsDailyData3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingDate <RptgDt>	[1..1]	Date		167
	DailyRecord <DalyRcrd>	[1..1]			167
	Equity <Eqty>	[1..1]			240
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		249
Or}	Data <Data>	[1..1]			249
	SecuritiesBuyOrSell <SctiesBuyOrSell>	[1..1]			257
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		259
Or}	Data <Data>	[1..1]			259
	IntraCSD <IntraCSD>	[1..1]			261
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		262
Or}	Data <Data>	[1..1]			263
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			263
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		264
Or}	Data <Data>	[1..1]			264
	FailedSecurities <FaildScties>	[1..1]	±		264
	FailedCash <FaildCsh>	[1..1]	±		264
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			265
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		265
Or}	Data <Data>	[1..1]			265
	FailedSecurities <FaildScties>	[1..1]	±		265
	FailedCash <FaildCsh>	[1..1]	±		266
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			266
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		266
Or}	Data <Data>	[1..1]			266
	FailedSecurities <FaildScties>	[1..1]	±		267
	FailedCash <FaildCsh>	[1..1]	±		267
	FreeOfPayment <FreeOfPmt>	[1..1]			267
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		268
Or}	Data <Data>	[1..1]			268
	FailedSecurities <FaildScties>	[1..1]	±		268
	FailedCash <FaildCsh>	[1..1]	±		268

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CrossCSD <CrossCSD>	[1..1]			268
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		269
Or}	Data <Data>	[1..1]			270
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			270
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		271
Or}	Data <Data>	[1..1]			271
	FailedSecurities <FaildScties>	[1..1]	±		271
	FailedCash <FaildCsh>	[1..1]	±		271
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			272
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		272
Or}	Data <Data>	[1..1]			272
	FailedSecurities <FaildScties>	[1..1]	±		272
	FailedCash <FaildCsh>	[1..1]	±		273
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			273
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		273
Or}	Data <Data>	[1..1]			273
	FailedSecurities <FaildScties>	[1..1]	±		274
	FailedCash <FaildCsh>	[1..1]	±		274
	FreeOfPayment <FreeOfPmt>	[1..1]			274
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		275
Or}	Data <Data>	[1..1]			275
	FailedSecurities <FaildScties>	[1..1]	±		275
	FailedCash <FaildCsh>	[1..1]	±		275
	CollateralManagementOperation <CollMgmtOpr>	[1..1]			275
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		277
Or}	Data <Data>	[1..1]			277
	IntraCSD <IntraCSD>	[1..1]			279
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		280
Or}	Data <Data>	[1..1]			281
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			281
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		282

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			282
	FailedSecurities <FaildScties>	[1..1]	±		282
	FailedCash <FaildCsh>	[1..1]	±		282
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			283
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		283
Or}	Data <Data>	[1..1]			283
	FailedSecurities <FaildScties>	[1..1]	±		283
	FailedCash <FaildCsh>	[1..1]	±		284
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			284
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		284
Or}	Data <Data>	[1..1]			284
	FailedSecurities <FaildScties>	[1..1]	±		285
	FailedCash <FaildCsh>	[1..1]	±		285
	FreeOfPayment <FreeOfPmt>	[1..1]			285
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		286
Or}	Data <Data>	[1..1]			286
	FailedSecurities <FaildScties>	[1..1]	±		286
	FailedCash <FaildCsh>	[1..1]	±		286
	CrossCSD <CrossCSD>	[1..1]			286
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		287
Or}	Data <Data>	[1..1]			288
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			288
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		289
Or}	Data <Data>	[1..1]			289
	FailedSecurities <FaildScties>	[1..1]	±		289
	FailedCash <FaildCsh>	[1..1]	±		289
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			290
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		290
Or}	Data <Data>	[1..1]			290
	FailedSecurities <FaildScties>	[1..1]	±		290
	FailedCash <FaildCsh>	[1..1]	±		291

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			291
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		291
Or}	Data <Data>	[1..1]			291
	FailedSecurities <FaildScties>	[1..1]	±		292
	FailedCash <FaildCsh>	[1..1]	±		292
	FreeOfPayment <FreeOfPmt>	[1..1]			292
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		293
Or}	Data <Data>	[1..1]			293
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	FailedCash <FaildCsh>	[1..1]	±		293
	SecuritiesLendingOrBorrowing <SctiesLndgOrBrwrg>	[1..1]			293
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Or}	Data <Data>	[1..1]			295
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{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		298
Or}	Data <Data>	[1..1]			299
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			299
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		300
Or}	Data <Data>	[1..1]			300
	FailedSecurities <FaildScties>	[1..1]	±		300
	FailedCash <FaildCsh>	[1..1]	±		300
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			301
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		301
Or}	Data <Data>	[1..1]			301
	FailedSecurities <FaildScties>	[1..1]	±		301
	FailedCash <FaildCsh>	[1..1]	±		302
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			302
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		302
Or}	Data <Data>	[1..1]			302
	FailedSecurities <FaildScties>	[1..1]	±		303
	FailedCash <FaildCsh>	[1..1]	±		303

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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Or}	Data <Data>	[1..1]			304
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	FailedCash <FaildCsh>	[1..1]	±		304
	CrossCSD <CrossCSD>	[1..1]			304
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		305
Or}	Data <Data>	[1..1]			306
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			306
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		307
Or}	Data <Data>	[1..1]			307
	FailedSecurities <FaildScies>	[1..1]	±		307
	FailedCash <FaildCsh>	[1..1]	±		307
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			308
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		308
Or}	Data <Data>	[1..1]			308
	FailedSecurities <FaildScies>	[1..1]	±		308
	FailedCash <FaildCsh>	[1..1]	±		309
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			309
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		309
Or}	Data <Data>	[1..1]			309
	FailedSecurities <FaildScies>	[1..1]	±		310
	FailedCash <FaildCsh>	[1..1]	±		310
	FreeOfPayment <FreeOfPmt>	[1..1]			310
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Or}	Data <Data>	[1..1]			311
	FailedSecurities <FaildScies>	[1..1]	±		311
	FailedCash <FaildCsh>	[1..1]	±		311
	RepurchaseAgreement <RpAgrmt>	[1..1]			311
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Or}	Data <Data>	[1..1]			313

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		318
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	FailedSecurities <FaildScties>	[1..1]	±		318
	FailedCash <FaildCsh>	[1..1]	±		318
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			319
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		319
Or}	Data <Data>	[1..1]			319
	FailedSecurities <FaildScties>	[1..1]	±		319
	FailedCash <FaildCsh>	[1..1]	±		320
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			320
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		320
Or}	Data <Data>	[1..1]			320
	FailedSecurities <FaildScties>	[1..1]	±		321
	FailedCash <FaildCsh>	[1..1]	±		321
	FreeOfPayment <FreeOfPmt>	[1..1]			321
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		322
Or}	Data <Data>	[1..1]			322
	FailedSecurities <FaildScties>	[1..1]	±		322
	FailedCash <FaildCsh>	[1..1]	±		322
	CrossCSD <CrossCSD>	[1..1]			322
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		323
Or}	Data <Data>	[1..1]			324
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			324
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		325
Or}	Data <Data>	[1..1]			325
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	FailedCash <FaildCsh>	[1..1]	±		325

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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Or}	Data <Data>	[1..1]			326
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	FailedCash <FaildCsh>	[1..1]	±		327
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			327
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		327
Or}	Data <Data>	[1..1]			327
	FailedSecurities <FaildScties>	[1..1]	±		328
	FailedCash <FaildCsh>	[1..1]	±		328
	FreeOfPayment <FreeOfPmt>	[1..1]			328
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	FailedCash <FaildCsh>	[1..1]	±		329
	Other <Othr>	[1..1]			329
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{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		334
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Or}	Data <Data>	[1..1]			336
	FailedSecurities <FaildScties>	[1..1]	±		336
	FailedCash <FaildCsh>	[1..1]	±		336
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			337
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		337
Or}	Data <Data>	[1..1]			337
	FailedSecurities <FaildScties>	[1..1]	±		337
	FailedCash <FaildCsh>	[1..1]	±		338

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		338
Or}	Data <Data>	[1..1]			338
	FailedSecurities <FaildScties>	[1..1]	±		339
	FailedCash <FaildCsh>	[1..1]	±		339
	FreeOfPayment <FreeOfPmt>	[1..1]			339
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		340
Or}	Data <Data>	[1..1]			340
	FailedSecurities <FaildScties>	[1..1]	±		340
	FailedCash <FaildCsh>	[1..1]	±		340
	CrossCSD <CrossCSD>	[1..1]			340
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		341
Or}	Data <Data>	[1..1]			342
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			342
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		343
Or}	Data <Data>	[1..1]			343
	FailedSecurities <FaildScties>	[1..1]	±		343
	FailedCash <FaildCsh>	[1..1]	±		343
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			344
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		344
Or}	Data <Data>	[1..1]			344
	FailedSecurities <FaildScties>	[1..1]	±		344
	FailedCash <FaildCsh>	[1..1]	±		345
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			345
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		345
Or}	Data <Data>	[1..1]			345
	FailedSecurities <FaildScties>	[1..1]	±		346
	FailedCash <FaildCsh>	[1..1]	±		346
	FreeOfPayment <FreeOfPmt>	[1..1]			346
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Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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	FailedCash <FaildCsh>	[1..1]	±		347
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	SecuritiesBuyOrSell <SctiesBuyOrSell>	[1..1]			365
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		367
Or}	Data <Data>	[1..1]			367
	IntraCSD <IntraCSD>	[1..1]			369
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		370
Or}	Data <Data>	[1..1]			371
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			371
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		372
Or}	Data <Data>	[1..1]			372
	FailedSecurities <FaildScties>	[1..1]	±		372
	FailedCash <FaildCsh>	[1..1]	±		372
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			373
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		373
Or}	Data <Data>	[1..1]			373
	FailedSecurities <FaildScties>	[1..1]	±		373
	FailedCash <FaildCsh>	[1..1]	±		374
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			374
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		374
Or}	Data <Data>	[1..1]			374
	FailedSecurities <FaildScties>	[1..1]	±		375
	FailedCash <FaildCsh>	[1..1]	±		375
	FreeOfPayment <FreeOfPmt>	[1..1]			375
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		376
Or}	Data <Data>	[1..1]			376
	FailedSecurities <FaildScties>	[1..1]	±		376
	FailedCash <FaildCsh>	[1..1]	±		376

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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Or}	Data <Data>	[1..1]			378
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			378
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		379
Or}	Data <Data>	[1..1]			379
	FailedSecurities <FaildScties>	[1..1]	±		379
	FailedCash <FaildCsh>	[1..1]	±		379
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			380
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		380
Or}	Data <Data>	[1..1]			380
	FailedSecurities <FaildScties>	[1..1]	±		380
	FailedCash <FaildCsh>	[1..1]	±		381
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			381
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		381
Or}	Data <Data>	[1..1]			381
	FailedSecurities <FaildScties>	[1..1]	±		382
	FailedCash <FaildCsh>	[1..1]	±		382
	FreeOfPayment <FreeOfPmt>	[1..1]			382
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		383
Or}	Data <Data>	[1..1]			383
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	FailedCash <FaildCsh>	[1..1]	±		383
	CollateralManagementOperation <CollMgmtOpr>	[1..1]			383
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{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		388
Or}	Data <Data>	[1..1]			389
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			389
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		390

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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	FailedCash <FaildCsh>	[1..1]	±		390
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			391
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		391
Or}	Data <Data>	[1..1]			391
	FailedSecurities <FaildScties>	[1..1]	±		391
	FailedCash <FaildCsh>	[1..1]	±		392
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			392
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		392
Or}	Data <Data>	[1..1]			392
	FailedSecurities <FaildScties>	[1..1]	±		393
	FailedCash <FaildCsh>	[1..1]	±		393
	FreeOfPayment <FreeOfPmt>	[1..1]			393
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		394
Or}	Data <Data>	[1..1]			394
	FailedSecurities <FaildScties>	[1..1]	±		394
	FailedCash <FaildCsh>	[1..1]	±		394
	CrossCSD <CrossCSD>	[1..1]			394
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		395
Or}	Data <Data>	[1..1]			396
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			396
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		397
Or}	Data <Data>	[1..1]			397
	FailedSecurities <FaildScties>	[1..1]	±		397
	FailedCash <FaildCsh>	[1..1]	±		397
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			398
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		398
Or}	Data <Data>	[1..1]			398
	FailedSecurities <FaildScties>	[1..1]	±		398
	FailedCash <FaildCsh>	[1..1]	±		399

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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Or}	Data <Data>	[1..1]			399
	FailedSecurities <FaildScties>	[1..1]	±		400
	FailedCash <FaildCsh>	[1..1]	±		400
	FreeOfPayment <FreeOfPmt>	[1..1]			400
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		401
Or}	Data <Data>	[1..1]			401
	FailedSecurities <FaildScties>	[1..1]	±		401
	FailedCash <FaildCsh>	[1..1]	±		401
	SecuritiesLendingOrBorrowing <SctiesLndgOrBrwg>	[1..1]			401
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		403
Or}	Data <Data>	[1..1]			403
	IntraCSD <IntraCSD>	[1..1]			405
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		406
Or}	Data <Data>	[1..1]			407
	DeliveryVersusPayment <DlrvyVrssPmt>	[1..1]			407
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		408
Or}	Data <Data>	[1..1]			408
	FailedSecurities <FaildScties>	[1..1]	±		408
	FailedCash <FaildCsh>	[1..1]	±		408
	DeliveryWithPayment <DlrvyWthPmt>	[1..1]			409
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		409
Or}	Data <Data>	[1..1]			409
	FailedSecurities <FaildScties>	[1..1]	±		409
	FailedCash <FaildCsh>	[1..1]	±		410
	PaymentFreeOfDelivery <PmtFreeOfDlrvy>	[1..1]			410
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		410
Or}	Data <Data>	[1..1]			410
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	FailedCash <FaildCsh>	[1..1]	±		411

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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Or}	Data <Data>	[1..1]			412
	FailedSecurities <FaildScties>	[1..1]	±		412
	FailedCash <FaildCsh>	[1..1]	±		412
	CrossCSD <CrossCSD>	[1..1]			412
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		413
Or}	Data <Data>	[1..1]			414
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			414
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		415
Or}	Data <Data>	[1..1]			415
	FailedSecurities <FaildScties>	[1..1]	±		415
	FailedCash <FaildCsh>	[1..1]	±		415
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			416
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		416
Or}	Data <Data>	[1..1]			416
	FailedSecurities <FaildScties>	[1..1]	±		416
	FailedCash <FaildCsh>	[1..1]	±		417
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			417
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		417
Or}	Data <Data>	[1..1]			417
	FailedSecurities <FaildScties>	[1..1]	±		418
	FailedCash <FaildCsh>	[1..1]	±		418
	FreeOfPayment <FreeOfPmt>	[1..1]			418
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		419
Or}	Data <Data>	[1..1]			419
	FailedSecurities <FaildScties>	[1..1]	±		419
	FailedCash <FaildCsh>	[1..1]	±		419
	RepurchaseAgreement <RpAgrmt>	[1..1]			419
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		421
Or}	Data <Data>	[1..1]			421

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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Or}	Data <Data>	[1..1]			425
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			425
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		426
Or}	Data <Data>	[1..1]			426
	FailedSecurities <FaildScties>	[1..1]	±		426
	FailedCash <FaildCsh>	[1..1]	±		426
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			427
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		427
Or}	Data <Data>	[1..1]			427
	FailedSecurities <FaildScties>	[1..1]	±		427
	FailedCash <FaildCsh>	[1..1]	±		428
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			428
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		428
Or}	Data <Data>	[1..1]			428
	FailedSecurities <FaildScties>	[1..1]	±		429
	FailedCash <FaildCsh>	[1..1]	±		429
	FreeOfPayment <FreeOfPmt>	[1..1]			429
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		430
Or}	Data <Data>	[1..1]			430
	FailedSecurities <FaildScties>	[1..1]	±		430
	FailedCash <FaildCsh>	[1..1]	±		430
	CrossCSD <CrossCSD>	[1..1]			430
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		431
Or}	Data <Data>	[1..1]			432
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			432
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		433
Or}	Data <Data>	[1..1]			433
	FailedSecurities <FaildScties>	[1..1]	±		433
	FailedCash <FaildCsh>	[1..1]	±		433

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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Or}	Data <Data>	[1..1]			434
	FailedSecurities <FaildScties>	[1..1]	±		434
	FailedCash <FaildCsh>	[1..1]	±		435
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			435
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		435
Or}	Data <Data>	[1..1]			435
	FailedSecurities <FaildScties>	[1..1]	±		436
	FailedCash <FaildCsh>	[1..1]	±		436
	FreeOfPayment <FreeOfPmt>	[1..1]			436
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Or}	Data <Data>	[1..1]			437
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	FailedCash <FaildCsh>	[1..1]	±		437
	Other <Othr>	[1..1]			437
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	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			443
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		444
Or}	Data <Data>	[1..1]			444
	FailedSecurities <FaildScties>	[1..1]	±		444
	FailedCash <FaildCsh>	[1..1]	±		444
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			445
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		445
Or}	Data <Data>	[1..1]			445
	FailedSecurities <FaildScties>	[1..1]	±		445
	FailedCash <FaildCsh>	[1..1]	±		446

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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Or}	Data <Data>	[1..1]			446
	FailedSecurities <FaildScties>	[1..1]	±		447
	FailedCash <FaildCsh>	[1..1]	±		447
	FreeOfPayment <FreeOfPmt>	[1..1]			447
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		448
Or}	Data <Data>	[1..1]			448
	FailedSecurities <FaildScties>	[1..1]	±		448
	FailedCash <FaildCsh>	[1..1]	±		448
	CrossCSD <CrossCSD>	[1..1]			448
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Or}	Data <Data>	[1..1]			450
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			450
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		451
Or}	Data <Data>	[1..1]			451
	FailedSecurities <FaildScties>	[1..1]	±		451
	FailedCash <FaildCsh>	[1..1]	±		451
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			452
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		452
Or}	Data <Data>	[1..1]			452
	FailedSecurities <FaildScties>	[1..1]	±		452
	FailedCash <FaildCsh>	[1..1]	±		453
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			453
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		453
Or}	Data <Data>	[1..1]			453
	FailedSecurities <FaildScties>	[1..1]	±		454
	FailedCash <FaildCsh>	[1..1]	±		454
	FreeOfPayment <FreeOfPmt>	[1..1]			454
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		455
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Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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	FailedCash <FaildCsh>	[1..1]	±		455
	Bond <Bd>	[1..1]			455
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	SecuritiesBuyOrSell <SctiesBuyOrSell>	[1..1]			473
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{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		478
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	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			479
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		480
Or}	Data <Data>	[1..1]			480
	FailedSecurities <FaildScties>	[1..1]	±		480
	FailedCash <FaildCsh>	[1..1]	±		480
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			481
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Or}	Data <Data>	[1..1]			481
	FailedSecurities <FaildScties>	[1..1]	±		481
	FailedCash <FaildCsh>	[1..1]	±		482
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			482
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		482
Or}	Data <Data>	[1..1]			482
	FailedSecurities <FaildScties>	[1..1]	±		483
	FailedCash <FaildCsh>	[1..1]	±		483
	FreeOfPayment <FreeOfPmt>	[1..1]			483
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Or}	Data <Data>	[1..1]			484
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	FailedCash <FaildCsh>	[1..1]	±		484

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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Or}	Data <Data>	[1..1]			486
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{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		487
Or}	Data <Data>	[1..1]			487
	FailedSecurities <FaildScties>	[1..1]	±		487
	FailedCash <FaildCsh>	[1..1]	±		487
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			488
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		488
Or}	Data <Data>	[1..1]			488
	FailedSecurities <FaildScties>	[1..1]	±		488
	FailedCash <FaildCsh>	[1..1]	±		489
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			489
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		489
Or}	Data <Data>	[1..1]			489
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	FailedCash <FaildCsh>	[1..1]	±		490
	FreeOfPayment <FreeOfPmt>	[1..1]			490
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	FailedCash <FaildCsh>	[1..1]	±		491
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Or}	Data <Data>	[1..1]			497
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			497
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Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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	FailedCash <FaildCsh>	[1..1]	±		498
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			499
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Or}	Data <Data>	[1..1]			499
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	FailedCash <FaildCsh>	[1..1]	±		500
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			500
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		500
Or}	Data <Data>	[1..1]			500
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	FailedCash <FaildCsh>	[1..1]	±		501
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Or}	Data <Data>	[1..1]			502
	FailedSecurities <FaildScties>	[1..1]	±		502
	FailedCash <FaildCsh>	[1..1]	±		502
	CrossCSD <CrossCSD>	[1..1]			502
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Or}	Data <Data>	[1..1]			504
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			504
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		505
Or}	Data <Data>	[1..1]			505
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	FailedCash <FaildCsh>	[1..1]	±		505
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			506
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		506
Or}	Data <Data>	[1..1]			506
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	FailedCash <FaildCsh>	[1..1]	±		507

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	FailedCash <FaildCsh>	[1..1]	±		508
	FreeOfPayment <FreeOfPmt>	[1..1]			508
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		509
Or}	Data <Data>	[1..1]			509
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	FailedCash <FaildCsh>	[1..1]	±		509
	SecuritiesLendingOrBorrowing <SctiesLndgOrBrwg>	[1..1]			509
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	IntraCSD <IntraCSD>	[1..1]			513
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		514
Or}	Data <Data>	[1..1]			515
	DeliveryVersusPayment <DlrvyVrssPmt>	[1..1]			515
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		516
Or}	Data <Data>	[1..1]			516
	FailedSecurities <FaildScties>	[1..1]	±		516
	FailedCash <FaildCsh>	[1..1]	±		516
	DeliveryWithPayment <DlrvyWthPmt>	[1..1]			517
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		517
Or}	Data <Data>	[1..1]			517
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	FailedCash <FaildCsh>	[1..1]	±		518
	PaymentFreeOfDelivery <PmtFreeOfDlrvy>	[1..1]			518
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		518
Or}	Data <Data>	[1..1]			518
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	FailedCash <FaildCsh>	[1..1]	±		519

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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Or}	Data <Data>	[1..1]			520
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	FailedCash <FaildCsh>	[1..1]	±		520
	CrossCSD <CrossCSD>	[1..1]			520
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Or}	Data <Data>	[1..1]			522
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			522
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		523
Or}	Data <Data>	[1..1]			523
	FailedSecurities <FaildScies>	[1..1]	±		523
	FailedCash <FaildCsh>	[1..1]	±		523
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			524
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		524
Or}	Data <Data>	[1..1]			524
	FailedSecurities <FaildScies>	[1..1]	±		524
	FailedCash <FaildCsh>	[1..1]	±		525
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			525
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		525
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	FailedSecurities <FaildScies>	[1..1]	±		526
	FailedCash <FaildCsh>	[1..1]	±		526
	FreeOfPayment <FreeOfPmt>	[1..1]			526
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	FailedCash <FaildCsh>	[1..1]	±		527
	RepurchaseAgreement <RpAgrmt>	[1..1]			527
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Or}	Data <Data>	[1..1]			533
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			533
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		534
Or}	Data <Data>	[1..1]			534
	FailedSecurities <FaildScties>	[1..1]	±		534
	FailedCash <FaildCsh>	[1..1]	±		534
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			535
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		535
Or}	Data <Data>	[1..1]			535
	FailedSecurities <FaildScties>	[1..1]	±		535
	FailedCash <FaildCsh>	[1..1]	±		536
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			536
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		536
Or}	Data <Data>	[1..1]			536
	FailedSecurities <FaildScties>	[1..1]	±		537
	FailedCash <FaildCsh>	[1..1]	±		537
	FreeOfPayment <FreeOfPmt>	[1..1]			537
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		538
Or}	Data <Data>	[1..1]			538
	FailedSecurities <FaildScties>	[1..1]	±		538
	FailedCash <FaildCsh>	[1..1]	±		538
	CrossCSD <CrossCSD>	[1..1]			538
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		539
Or}	Data <Data>	[1..1]			540
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			540
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		541
Or}	Data <Data>	[1..1]			541
	FailedSecurities <FaildScties>	[1..1]	±		541
	FailedCash <FaildCsh>	[1..1]	±		541

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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Or}	Data <Data>	[1..1]			542
	FailedSecurities <FaildScties>	[1..1]	±		542
	FailedCash <FaildCsh>	[1..1]	±		543
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			543
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		543
Or}	Data <Data>	[1..1]			543
	FailedSecurities <FaildScties>	[1..1]	±		544
	FailedCash <FaildCsh>	[1..1]	±		544
	FreeOfPayment <FreeOfPmt>	[1..1]			544
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Or}	Data <Data>	[1..1]			545
	FailedSecurities <FaildScties>	[1..1]	±		545
	FailedCash <FaildCsh>	[1..1]	±		545
	Other <Othr>	[1..1]			545
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Or}	Data <Data>	[1..1]			547
	IntraCSD <IntraCSD>	[1..1]			549
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		550
Or}	Data <Data>	[1..1]			551
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			551
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		552
Or}	Data <Data>	[1..1]			552
	FailedSecurities <FaildScties>	[1..1]	±		552
	FailedCash <FaildCsh>	[1..1]	±		552
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			553
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		553
Or}	Data <Data>	[1..1]			553
	FailedSecurities <FaildScties>	[1..1]	±		553
	FailedCash <FaildCsh>	[1..1]	±		554

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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Or}	Data <Data>	[1..1]			554
	FailedSecurities <FaildScties>	[1..1]	±		555
	FailedCash <FaildCsh>	[1..1]	±		555
	FreeOfPayment <FreeOfPmt>	[1..1]			555
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		556
Or}	Data <Data>	[1..1]			556
	FailedSecurities <FaildScties>	[1..1]	±		556
	FailedCash <FaildCsh>	[1..1]	±		556
	CrossCSD <CrossCSD>	[1..1]			556
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		557
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	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			558
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		559
Or}	Data <Data>	[1..1]			559
	FailedSecurities <FaildScties>	[1..1]	±		559
	FailedCash <FaildCsh>	[1..1]	±		559
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			560
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		560
Or}	Data <Data>	[1..1]			560
	FailedSecurities <FaildScties>	[1..1]	±		560
	FailedCash <FaildCsh>	[1..1]	±		561
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{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		561
Or}	Data <Data>	[1..1]			561
	FailedSecurities <FaildScties>	[1..1]	±		562
	FailedCash <FaildCsh>	[1..1]	±		562
	FreeOfPayment <FreeOfPmt>	[1..1]			562
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		563
Or}	Data <Data>	[1..1]			563

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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	FailedCash <FaildCsh>	[1..1]	±		563
	OtherTransferableSecurities <OthrTrfblScies>	[1..1]			563
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		573
Or}	Data <Data>	[1..1]			573
	SecuritiesBuyOrSell <SciesBuyOrSell>	[1..1]			581
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		583
Or}	Data <Data>	[1..1]			583
	IntraCSD <IntraCSD>	[1..1]			585
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		586
Or}	Data <Data>	[1..1]			587
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			587
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		588
Or}	Data <Data>	[1..1]			588
	FailedSecurities <FaildScies>	[1..1]	±		588
	FailedCash <FaildCsh>	[1..1]	±		588
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			589
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		589
Or}	Data <Data>	[1..1]			589
	FailedSecurities <FaildScies>	[1..1]	±		589
	FailedCash <FaildCsh>	[1..1]	±		590
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			590
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		590
Or}	Data <Data>	[1..1]			590
	FailedSecurities <FaildScies>	[1..1]	±		591
	FailedCash <FaildCsh>	[1..1]	±		591
	FreeOfPayment <FreeOfPmt>	[1..1]			591
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		592
Or}	Data <Data>	[1..1]			592
	FailedSecurities <FaildScies>	[1..1]	±		592
	FailedCash <FaildCsh>	[1..1]	±		592

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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Or}	Data <Data>	[1..1]			594
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			594
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		595
Or}	Data <Data>	[1..1]			595
	FailedSecurities <FaildScties>	[1..1]	±		595
	FailedCash <FaildCsh>	[1..1]	±		595
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			596
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		596
Or}	Data <Data>	[1..1]			596
	FailedSecurities <FaildScties>	[1..1]	±		596
	FailedCash <FaildCsh>	[1..1]	±		597
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			597
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	FailedCash <FaildCsh>	[1..1]	±		598
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	FailedCash <FaildCsh>	[1..1]	±		606
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	FailedCash <FaildCsh>	[1..1]	±		624
	DeliveryWithPayment <DlrvyWthPmt>	[1..1]			625
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	FailedCash <FaildCsh>	[1..1]	±		626
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Or}	Data <Data>	[1..1]			626
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	FailedCash <FaildCsh>	[1..1]	±		627

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	FailedCash <FaildCsh>	[1..1]	±		631
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			632
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	FailedCash <FaildCsh>	[1..1]	±		633
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	FailedCash <FaildCsh>	[1..1]	±		642
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	FailedCash <FaildCsh>	[1..1]	±		645
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Or}	Data <Data>	[1..1]			649
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	FailedCash <FaildCsh>	[1..1]	±		649

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	FailedCash <FaildCsh>	[1..1]	±		651
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	FailedCash <FaildCsh>	[1..1]	±		652
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	FailedCash <FaildCsh>	[1..1]	±		660
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Or}	Data <Data>	[1..1]			661
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	FailedCash <FaildCsh>	[1..1]	±		662

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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	FailedCash <FaildCsh>	[1..1]	±		663
	FreeOfPayment <FreeOfPmt>	[1..1]			663
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Or}	Data <Data>	[1..1]			664
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	FailedCash <FaildCsh>	[1..1]	±		664
	CrossCSD <CrossCSD>	[1..1]			664
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Or}	Data <Data>	[1..1]			667
	FailedSecurities <FaildScties>	[1..1]	±		667
	FailedCash <FaildCsh>	[1..1]	±		667
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			668
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	FailedSecurities <FaildScties>	[1..1]	±		668
	FailedCash <FaildCsh>	[1..1]	±		669
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	FailedCash <FaildCsh>	[1..1]	±		670
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	FailedCash <FaildCsh>	[1..1]	±		696
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	FailedCash <FaildCsh>	[1..1]	±		698
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			698
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	FailedCash <FaildCsh>	[1..1]	±		699
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{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		703
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	FailedSecurities <FaildScties>	[1..1]	±		703
	FailedCash <FaildCsh>	[1..1]	±		703
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			704
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	FailedCash <FaildCsh>	[1..1]	±		705
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	FailedCash <FaildCsh>	[1..1]	±		706
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Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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	FailedCash <FaildCsh>	[1..1]	±		716
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Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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	FailedCash <FaildCsh>	[1..1]	±		724
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	FailedCash <FaildCsh>	[1..1]	±		725
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{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		730
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	FailedCash <FaildCsh>	[1..1]	±		732
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	FailedCash <FaildCsh>	[1..1]	±		735

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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	CrossCSD <CrossCSD>	[1..1]			736
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	FailedCash <FaildCsh>	[1..1]	±		739
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			740
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Or}	Data <Data>	[1..1]			740
	FailedSecurities <FaildScies>	[1..1]	±		740
	FailedCash <FaildCsh>	[1..1]	±		741
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			741
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		741
Or}	Data <Data>	[1..1]			741
	FailedSecurities <FaildScies>	[1..1]	±		742
	FailedCash <FaildCsh>	[1..1]	±		742
	FreeOfPayment <FreeOfPmt>	[1..1]			742
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		743
Or}	Data <Data>	[1..1]			743
	FailedSecurities <FaildScies>	[1..1]	±		743
	FailedCash <FaildCsh>	[1..1]	±		743
	RepurchaseAgreement <RpAgrmt>	[1..1]			743
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		745
Or}	Data <Data>	[1..1]			745

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraCSD <IntraCSD>	[1..1]			747
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		748
Or}	Data <Data>	[1..1]			749
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			749
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		750
Or}	Data <Data>	[1..1]			750
	FailedSecurities <FaildScies>	[1..1]	±		750
	FailedCash <FaildCsh>	[1..1]	±		750
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			751
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		751
Or}	Data <Data>	[1..1]			751
	FailedSecurities <FaildScies>	[1..1]	±		751
	FailedCash <FaildCsh>	[1..1]	±		752
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			752
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		752
Or}	Data <Data>	[1..1]			752
	FailedSecurities <FaildScies>	[1..1]	±		753
	FailedCash <FaildCsh>	[1..1]	±		753
	FreeOfPayment <FreeOfPmt>	[1..1]			753
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		754
Or}	Data <Data>	[1..1]			754
	FailedSecurities <FaildScies>	[1..1]	±		754
	FailedCash <FaildCsh>	[1..1]	±		754
	CrossCSD <CrossCSD>	[1..1]			754
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		755
Or}	Data <Data>	[1..1]			756
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			756
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		757
Or}	Data <Data>	[1..1]			757
	FailedSecurities <FaildScies>	[1..1]	±		757
	FailedCash <FaildCsh>	[1..1]	±		757

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			758
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		758
Or}	Data <Data>	[1..1]			758
	FailedSecurities <FaildScties>	[1..1]	±		758
	FailedCash <FaildCsh>	[1..1]	±		759
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			759
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		759
Or}	Data <Data>	[1..1]			759
	FailedSecurities <FaildScties>	[1..1]	±		760
	FailedCash <FaildCsh>	[1..1]	±		760
	FreeOfPayment <FreeOfPmt>	[1..1]			760
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		761
Or}	Data <Data>	[1..1]			761
	FailedSecurities <FaildScties>	[1..1]	±		761
	FailedCash <FaildCsh>	[1..1]	±		761
	Other <Othr>	[1..1]			761
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		763
Or}	Data <Data>	[1..1]			763
	IntraCSD <IntraCSD>	[1..1]			765
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		766
Or}	Data <Data>	[1..1]			767
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			767
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		768
Or}	Data <Data>	[1..1]			768
	FailedSecurities <FaildScties>	[1..1]	±		768
	FailedCash <FaildCsh>	[1..1]	±		768
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			769
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		769
Or}	Data <Data>	[1..1]			769
	FailedSecurities <FaildScties>	[1..1]	±		769
	FailedCash <FaildCsh>	[1..1]	±		770

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		770
Or}	Data <Data>	[1..1]			770
	FailedSecurities <FaildScties>	[1..1]	±		771
	FailedCash <FaildCsh>	[1..1]	±		771
	FreeOfPayment <FreeOfPmt>	[1..1]			771
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		772
Or}	Data <Data>	[1..1]			772
	FailedSecurities <FaildScties>	[1..1]	±		772
	FailedCash <FaildCsh>	[1..1]	±		772
	CrossCSD <CrossCSD>	[1..1]			772
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		773
Or}	Data <Data>	[1..1]			774
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			774
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		775
Or}	Data <Data>	[1..1]			775
	FailedSecurities <FaildScties>	[1..1]	±		775
	FailedCash <FaildCsh>	[1..1]	±		775
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			776
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		776
Or}	Data <Data>	[1..1]			776
	FailedSecurities <FaildScties>	[1..1]	±		776
	FailedCash <FaildCsh>	[1..1]	±		777
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			777
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		777
Or}	Data <Data>	[1..1]			777
	FailedSecurities <FaildScties>	[1..1]	±		778
	FailedCash <FaildCsh>	[1..1]	±		778
	FreeOfPayment <FreeOfPmt>	[1..1]			778
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		779
Or}	Data <Data>	[1..1]			779

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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	FailedCash <FaildCsh>	[1..1]	±		779
	CollectiveInvestmentUndertakings <ClctvInvstmtUdrtkgs>	[1..1]			779
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		789
Or}	Data <Data>	[1..1]			789
	SecuritiesBuyOrSell <SciesBuyOrSell>	[1..1]			797
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		799
Or}	Data <Data>	[1..1]			799
	IntraCSD <IntraCSD>	[1..1]			801
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		802
Or}	Data <Data>	[1..1]			803
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			803
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		804
Or}	Data <Data>	[1..1]			804
	FailedSecurities <FaildScies>	[1..1]	±		804
	FailedCash <FaildCsh>	[1..1]	±		804
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			805
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		805
Or}	Data <Data>	[1..1]			805
	FailedSecurities <FaildScies>	[1..1]	±		805
	FailedCash <FaildCsh>	[1..1]	±		806
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			806
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		806
Or}	Data <Data>	[1..1]			806
	FailedSecurities <FaildScies>	[1..1]	±		807
	FailedCash <FaildCsh>	[1..1]	±		807
	FreeOfPayment <FreeOfPmt>	[1..1]			807
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		808
Or}	Data <Data>	[1..1]			808
	FailedSecurities <FaildScies>	[1..1]	±		808
	FailedCash <FaildCsh>	[1..1]	±		808

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		809
Or}	Data <Data>	[1..1]			810
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			810
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		811
Or}	Data <Data>	[1..1]			811
	FailedSecurities <FaildScties>	[1..1]	±		811
	FailedCash <FaildCsh>	[1..1]	±		811
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			812
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		812
Or}	Data <Data>	[1..1]			812
	FailedSecurities <FaildScties>	[1..1]	±		812
	FailedCash <FaildCsh>	[1..1]	±		813
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			813
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		813
Or}	Data <Data>	[1..1]			813
	FailedSecurities <FaildScties>	[1..1]	±		814
	FailedCash <FaildCsh>	[1..1]	±		814
	FreeOfPayment <FreeOfPmt>	[1..1]			814
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		815
Or}	Data <Data>	[1..1]			815
	FailedSecurities <FaildScties>	[1..1]	±		815
	FailedCash <FaildCsh>	[1..1]	±		815
	CollateralManagementOperation <CollMgmtOpr>	[1..1]			815
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		817
Or}	Data <Data>	[1..1]			817
	IntraCSD <IntraCSD>	[1..1]			819
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		820
Or}	Data <Data>	[1..1]			821
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			821
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		822

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			822
	FailedSecurities <FaildScties>	[1..1]	±		822
	FailedCash <FaildCsh>	[1..1]	±		822
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			823
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		823
Or}	Data <Data>	[1..1]			823
	FailedSecurities <FaildScties>	[1..1]	±		823
	FailedCash <FaildCsh>	[1..1]	±		824
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			824
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		824
Or}	Data <Data>	[1..1]			824
	FailedSecurities <FaildScties>	[1..1]	±		825
	FailedCash <FaildCsh>	[1..1]	±		825
	FreeOfPayment <FreeOfPmt>	[1..1]			825
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		826
Or}	Data <Data>	[1..1]			826
	FailedSecurities <FaildScties>	[1..1]	±		826
	FailedCash <FaildCsh>	[1..1]	±		826
	CrossCSD <CrossCSD>	[1..1]			826
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		827
Or}	Data <Data>	[1..1]			828
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			828
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		829
Or}	Data <Data>	[1..1]			829
	FailedSecurities <FaildScties>	[1..1]	±		829
	FailedCash <FaildCsh>	[1..1]	±		829
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			830
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		830
Or}	Data <Data>	[1..1]			830
	FailedSecurities <FaildScties>	[1..1]	±		830
	FailedCash <FaildCsh>	[1..1]	±		831

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PaymentFreeOfDelivery <PmtFreeOfDlrvy>	[1..1]			831
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		831
Or}	Data <Data>	[1..1]			831
	FailedSecurities <FaildScties>	[1..1]	±		832
	FailedCash <FaildCsh>	[1..1]	±		832
	FreeOfPayment <FreeOfPmt>	[1..1]			832
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		833
Or}	Data <Data>	[1..1]			833
	FailedSecurities <FaildScties>	[1..1]	±		833
	FailedCash <FaildCsh>	[1..1]	±		833
	SecuritiesLendingOrBorrowing <SctiesLndgOrBrwrg>	[1..1]			833
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		835
Or}	Data <Data>	[1..1]			835
	IntraCSD <IntraCSD>	[1..1]			837
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		838
Or}	Data <Data>	[1..1]			839
	DeliveryVersusPayment <DlrvyVrssPmt>	[1..1]			839
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		840
Or}	Data <Data>	[1..1]			840
	FailedSecurities <FaildScties>	[1..1]	±		840
	FailedCash <FaildCsh>	[1..1]	±		840
	DeliveryWithPayment <DlrvyWthPmt>	[1..1]			841
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		841
Or}	Data <Data>	[1..1]			841
	FailedSecurities <FaildScties>	[1..1]	±		841
	FailedCash <FaildCsh>	[1..1]	±		842
	PaymentFreeOfDelivery <PmtFreeOfDlrvy>	[1..1]			842
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		842
Or}	Data <Data>	[1..1]			842
	FailedSecurities <FaildScties>	[1..1]	±		843
	FailedCash <FaildCsh>	[1..1]	±		843

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FreeOfPayment <FreeOfPmt>	[1..1]			843
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		844
Or}	Data <Data>	[1..1]			844
	FailedSecurities <FaildScies>	[1..1]	±		844
	FailedCash <FaildCsh>	[1..1]	±		844
	CrossCSD <CrossCSD>	[1..1]			844
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		845
Or}	Data <Data>	[1..1]			846
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			846
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		847
Or}	Data <Data>	[1..1]			847
	FailedSecurities <FaildScies>	[1..1]	±		847
	FailedCash <FaildCsh>	[1..1]	±		847
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			848
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		848
Or}	Data <Data>	[1..1]			848
	FailedSecurities <FaildScies>	[1..1]	±		848
	FailedCash <FaildCsh>	[1..1]	±		849
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			849
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		849
Or}	Data <Data>	[1..1]			849
	FailedSecurities <FaildScies>	[1..1]	±		850
	FailedCash <FaildCsh>	[1..1]	±		850
	FreeOfPayment <FreeOfPmt>	[1..1]			850
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		851
Or}	Data <Data>	[1..1]			851
	FailedSecurities <FaildScies>	[1..1]	±		851
	FailedCash <FaildCsh>	[1..1]	±		851
	RepurchaseAgreement <RpAgrmt>	[1..1]			851
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		853
Or}	Data <Data>	[1..1]			853

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraCSD <IntraCSD>	[1..1]			855
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		856
Or}	Data <Data>	[1..1]			857
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			857
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		858
Or}	Data <Data>	[1..1]			858
	FailedSecurities <FaildScies>	[1..1]	±		858
	FailedCash <FaildCsh>	[1..1]	±		858
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			859
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		859
Or}	Data <Data>	[1..1]			859
	FailedSecurities <FaildScies>	[1..1]	±		859
	FailedCash <FaildCsh>	[1..1]	±		860
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			860
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		860
Or}	Data <Data>	[1..1]			860
	FailedSecurities <FaildScies>	[1..1]	±		861
	FailedCash <FaildCsh>	[1..1]	±		861
	FreeOfPayment <FreeOfPmt>	[1..1]			861
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		862
Or}	Data <Data>	[1..1]			862
	FailedSecurities <FaildScies>	[1..1]	±		862
	FailedCash <FaildCsh>	[1..1]	±		862
	CrossCSD <CrossCSD>	[1..1]			862
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		863
Or}	Data <Data>	[1..1]			864
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			864
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		865
Or}	Data <Data>	[1..1]			865
	FailedSecurities <FaildScies>	[1..1]	±		865
	FailedCash <FaildCsh>	[1..1]	±		865

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			866
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		866
Or}	Data <Data>	[1..1]			866
	FailedSecurities <FaildScties>	[1..1]	±		866
	FailedCash <FaildCsh>	[1..1]	±		867
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			867
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		867
Or}	Data <Data>	[1..1]			867
	FailedSecurities <FaildScties>	[1..1]	±		868
	FailedCash <FaildCsh>	[1..1]	±		868
	FreeOfPayment <FreeOfPmt>	[1..1]			868
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		869
Or}	Data <Data>	[1..1]			869
	FailedSecurities <FaildScties>	[1..1]	±		869
	FailedCash <FaildCsh>	[1..1]	±		869
	Other <Othr>	[1..1]			869
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		871
Or}	Data <Data>	[1..1]			871
	IntraCSD <IntraCSD>	[1..1]			873
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		874
Or}	Data <Data>	[1..1]			875
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			875
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		876
Or}	Data <Data>	[1..1]			876
	FailedSecurities <FaildScties>	[1..1]	±		876
	FailedCash <FaildCsh>	[1..1]	±		876
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			877
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		877
Or}	Data <Data>	[1..1]			877
	FailedSecurities <FaildScties>	[1..1]	±		877
	FailedCash <FaildCsh>	[1..1]	±		878

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			878
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		878
Or}	Data <Data>	[1..1]			878
	FailedSecurities <FaildScties>	[1..1]	±		879
	FailedCash <FaildCsh>	[1..1]	±		879
	FreeOfPayment <FreeOfPmt>	[1..1]			879
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		880
Or}	Data <Data>	[1..1]			880
	FailedSecurities <FaildScties>	[1..1]	±		880
	FailedCash <FaildCsh>	[1..1]	±		880
	CrossCSD <CrossCSD>	[1..1]			880
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		881
Or}	Data <Data>	[1..1]			882
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			882
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		883
Or}	Data <Data>	[1..1]			883
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	FailedCash <FaildCsh>	[1..1]	±		883
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			884
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		884
Or}	Data <Data>	[1..1]			884
	FailedSecurities <FaildScties>	[1..1]	±		884
	FailedCash <FaildCsh>	[1..1]	±		885
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			885
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		885
Or}	Data <Data>	[1..1]			885
	FailedSecurities <FaildScties>	[1..1]	±		886
	FailedCash <FaildCsh>	[1..1]	±		886
	FreeOfPayment <FreeOfPmt>	[1..1]			886
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Or}	Data <Data>	[1..1]			887

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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	FailedCash <FaildCsh>	[1..1]	±		887
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{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		897
Or}	Data <Data>	[1..1]			897
	SecuritiesBuyOrSell <SciesBuyOrSell>	[1..1]			905
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		907
Or}	Data <Data>	[1..1]			907
	IntraCSD <IntraCSD>	[1..1]			909
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		910
Or}	Data <Data>	[1..1]			911
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			911
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		912
Or}	Data <Data>	[1..1]			912
	FailedSecurities <FaildScies>	[1..1]	±		912
	FailedCash <FaildCsh>	[1..1]	±		912
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			913
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		913
Or}	Data <Data>	[1..1]			913
	FailedSecurities <FaildScies>	[1..1]	±		913
	FailedCash <FaildCsh>	[1..1]	±		914
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			914
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		914
Or}	Data <Data>	[1..1]			914
	FailedSecurities <FaildScies>	[1..1]	±		915
	FailedCash <FaildCsh>	[1..1]	±		915
	FreeOfPayment <FreeOfPmt>	[1..1]			915
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		916
Or}	Data <Data>	[1..1]			916
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	FailedCash <FaildCsh>	[1..1]	±		916

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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Or}	Data <Data>	[1..1]			918
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			918
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		919
Or}	Data <Data>	[1..1]			919
	FailedSecurities <FaildScties>	[1..1]	±		919
	FailedCash <FaildCsh>	[1..1]	±		919
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			920
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		920
Or}	Data <Data>	[1..1]			920
	FailedSecurities <FaildScties>	[1..1]	±		920
	FailedCash <FaildCsh>	[1..1]	±		921
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			921
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		921
Or}	Data <Data>	[1..1]			921
	FailedSecurities <FaildScties>	[1..1]	±		922
	FailedCash <FaildCsh>	[1..1]	±		922
	FreeOfPayment <FreeOfPmt>	[1..1]			922
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		923
Or}	Data <Data>	[1..1]			923
	FailedSecurities <FaildScties>	[1..1]	±		923
	FailedCash <FaildCsh>	[1..1]	±		923
	CollateralManagementOperation <CollMgmtOpr>	[1..1]			923
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Or}	Data <Data>	[1..1]			925
	IntraCSD <IntraCSD>	[1..1]			927
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	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			929
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Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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	FailedCash <FaildCsh>	[1..1]	±		930
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	FailedCash <FaildCsh>	[1..1]	±		932
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			932
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	FailedCash <FaildCsh>	[1..1]	±		933
	FreeOfPayment <FreeOfPmt>	[1..1]			933
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Or}	Data <Data>	[1..1]			934
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	FailedCash <FaildCsh>	[1..1]	±		934
	CrossCSD <CrossCSD>	[1..1]			934
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	FailedCash <FaildCsh>	[1..1]	±		937
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			938
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	FailedCash <FaildCsh>	[1..1]	±		939

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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Or}	Data <Data>	[1..1]			939
	FailedSecurities <FaildScties>	[1..1]	±		940
	FailedCash <FaildCsh>	[1..1]	±		940
	FreeOfPayment <FreeOfPmt>	[1..1]			940
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		941
Or}	Data <Data>	[1..1]			941
	FailedSecurities <FaildScties>	[1..1]	±		941
	FailedCash <FaildCsh>	[1..1]	±		941
	SecuritiesLendingOrBorrowing <SctiesLndgOrBrwg>	[1..1]			941
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		943
Or}	Data <Data>	[1..1]			943
	IntraCSD <IntraCSD>	[1..1]			945
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		946
Or}	Data <Data>	[1..1]			947
	DeliveryVersusPayment <DlrvyVrssPmt>	[1..1]			947
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		948
Or}	Data <Data>	[1..1]			948
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	FailedCash <FaildCsh>	[1..1]	±		948
	DeliveryWithPayment <DlrvyWthPmt>	[1..1]			949
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Or}	Data <Data>	[1..1]			949
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	FailedCash <FaildCsh>	[1..1]	±		950
	PaymentFreeOfDelivery <PmtFreeOfDlrvy>	[1..1]			950
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Or}	Data <Data>	[1..1]			950
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	FailedCash <FaildCsh>	[1..1]	±		951

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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Or}	Data <Data>	[1..1]			952
	FailedSecurities <FaildScies>	[1..1]	±		952
	FailedCash <FaildCsh>	[1..1]	±		952
	CrossCSD <CrossCSD>	[1..1]			952
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{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		955
Or}	Data <Data>	[1..1]			955
	FailedSecurities <FaildScies>	[1..1]	±		955
	FailedCash <FaildCsh>	[1..1]	±		955
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			956
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Or}	Data <Data>	[1..1]			956
	FailedSecurities <FaildScies>	[1..1]	±		956
	FailedCash <FaildCsh>	[1..1]	±		957
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			957
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		957
Or}	Data <Data>	[1..1]			957
	FailedSecurities <FaildScies>	[1..1]	±		958
	FailedCash <FaildCsh>	[1..1]	±		958
	FreeOfPayment <FreeOfPmt>	[1..1]			958
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Or}	Data <Data>	[1..1]			959
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	FailedCash <FaildCsh>	[1..1]	±		959
	RepurchaseAgreement <RpAgrmt>	[1..1]			959
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	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			965
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		966
Or}	Data <Data>	[1..1]			966
	FailedSecurities <FaildScties>	[1..1]	±		966
	FailedCash <FaildCsh>	[1..1]	±		966
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			967
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		967
Or}	Data <Data>	[1..1]			967
	FailedSecurities <FaildScties>	[1..1]	±		967
	FailedCash <FaildCsh>	[1..1]	±		968
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			968
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		968
Or}	Data <Data>	[1..1]			968
	FailedSecurities <FaildScties>	[1..1]	±		969
	FailedCash <FaildCsh>	[1..1]	±		969
	FreeOfPayment <FreeOfPmt>	[1..1]			969
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		970
Or}	Data <Data>	[1..1]			970
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	FailedCash <FaildCsh>	[1..1]	±		970
	CrossCSD <CrossCSD>	[1..1]			970
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		971
Or}	Data <Data>	[1..1]			972
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			972
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		973
Or}	Data <Data>	[1..1]			973
	FailedSecurities <FaildScties>	[1..1]	±		973
	FailedCash <FaildCsh>	[1..1]	±		973

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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Or}	Data <Data>	[1..1]			974
	FailedSecurities <FaildScties>	[1..1]	±		974
	FailedCash <FaildCsh>	[1..1]	±		975
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			975
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		975
Or}	Data <Data>	[1..1]			975
	FailedSecurities <FaildScties>	[1..1]	±		976
	FailedCash <FaildCsh>	[1..1]	±		976
	FreeOfPayment <FreeOfPmt>	[1..1]			976
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Or}	Data <Data>	[1..1]			977
	FailedSecurities <FaildScties>	[1..1]	±		977
	FailedCash <FaildCsh>	[1..1]	±		977
	Other <Othr>	[1..1]			977
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Or}	Data <Data>	[1..1]			979
	IntraCSD <IntraCSD>	[1..1]			981
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		982
Or}	Data <Data>	[1..1]			983
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			983
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		984
Or}	Data <Data>	[1..1]			984
	FailedSecurities <FaildScties>	[1..1]	±		984
	FailedCash <FaildCsh>	[1..1]	±		984
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			985
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		985
Or}	Data <Data>	[1..1]			985
	FailedSecurities <FaildScties>	[1..1]	±		985
	FailedCash <FaildCsh>	[1..1]	±		986

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		986
Or}	Data <Data>	[1..1]			986
	FailedSecurities <FaildScties>	[1..1]	±		987
	FailedCash <FaildCsh>	[1..1]	±		987
	FreeOfPayment <FreeOfPmt>	[1..1]			987
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		988
Or}	Data <Data>	[1..1]			988
	FailedSecurities <FaildScties>	[1..1]	±		988
	FailedCash <FaildCsh>	[1..1]	±		988
	CrossCSD <CrossCSD>	[1..1]			988
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		989
Or}	Data <Data>	[1..1]			990
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			990
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		991
Or}	Data <Data>	[1..1]			991
	FailedSecurities <FaildScties>	[1..1]	±		991
	FailedCash <FaildCsh>	[1..1]	±		991
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			992
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		992
Or}	Data <Data>	[1..1]			992
	FailedSecurities <FaildScties>	[1..1]	±		992
	FailedCash <FaildCsh>	[1..1]	±		993
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			993
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		993
Or}	Data <Data>	[1..1]			993
	FailedSecurities <FaildScties>	[1..1]	±		994
	FailedCash <FaildCsh>	[1..1]	±		994
	FreeOfPayment <FreeOfPmt>	[1..1]			994
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		995
Or}	Data <Data>	[1..1]			995

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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	FailedCash <FaildCsh>	[1..1]	±		995
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	SecuritiesBuyOrSell <SctiesBuyOrSell>	[1..1]			1013
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1015
Or}	Data <Data>	[1..1]			1015
	IntraCSD <IntraCSD>	[1..1]			1017
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1018
Or}	Data <Data>	[1..1]			1019
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1019
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1020
Or}	Data <Data>	[1..1]			1020
	FailedSecurities <FaildScties>	[1..1]	±		1020
	FailedCash <FaildCsh>	[1..1]	±		1020
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			1021
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1021
Or}	Data <Data>	[1..1]			1021
	FailedSecurities <FaildScties>	[1..1]	±		1021
	FailedCash <FaildCsh>	[1..1]	±		1022
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1022
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1022
Or}	Data <Data>	[1..1]			1022
	FailedSecurities <FaildScties>	[1..1]	±		1023
	FailedCash <FaildCsh>	[1..1]	±		1023
	FreeOfPayment <FreeOfPmt>	[1..1]			1023
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1024
Or}	Data <Data>	[1..1]			1024
	FailedSecurities <FaildScties>	[1..1]	±		1024
	FailedCash <FaildCsh>	[1..1]	±		1024

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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Or}	Data <Data>	[1..1]			1026
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1026
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1027
Or}	Data <Data>	[1..1]			1027
	FailedSecurities <FaildScties>	[1..1]	±		1027
	FailedCash <FaildCsh>	[1..1]	±		1027
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1028
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1028
Or}	Data <Data>	[1..1]			1028
	FailedSecurities <FaildScties>	[1..1]	±		1028
	FailedCash <FaildCsh>	[1..1]	±		1029
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1029
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1029
Or}	Data <Data>	[1..1]			1029
	FailedSecurities <FaildScties>	[1..1]	±		1030
	FailedCash <FaildCsh>	[1..1]	±		1030
	FreeOfPayment <FreeOfPmt>	[1..1]			1030
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1031
Or}	Data <Data>	[1..1]			1031
	FailedSecurities <FaildScties>	[1..1]	±		1031
	FailedCash <FaildCsh>	[1..1]	±		1031
	CollateralManagementOperation <CollMgmtOpr>	[1..1]			1031
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1033
Or}	Data <Data>	[1..1]			1033
	IntraCSD <IntraCSD>	[1..1]			1035
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1036
Or}	Data <Data>	[1..1]			1037
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1037
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1038

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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	FailedCash <FaildCsh>	[1..1]	±		1038
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1039
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1039
Or}	Data <Data>	[1..1]			1039
	FailedSecurities <FaildScties>	[1..1]	±		1039
	FailedCash <FaildCsh>	[1..1]	±		1040
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1040
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Or}	Data <Data>	[1..1]			1040
	FailedSecurities <FaildScties>	[1..1]	±		1041
	FailedCash <FaildCsh>	[1..1]	±		1041
	FreeOfPayment <FreeOfPmt>	[1..1]			1041
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1042
Or}	Data <Data>	[1..1]			1042
	FailedSecurities <FaildScties>	[1..1]	±		1042
	FailedCash <FaildCsh>	[1..1]	±		1042
	CrossCSD <CrossCSD>	[1..1]			1042
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1043
Or}	Data <Data>	[1..1]			1044
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1044
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1045
Or}	Data <Data>	[1..1]			1045
	FailedSecurities <FaildScties>	[1..1]	±		1045
	FailedCash <FaildCsh>	[1..1]	±		1045
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1046
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1046
Or}	Data <Data>	[1..1]			1046
	FailedSecurities <FaildScties>	[1..1]	±		1046
	FailedCash <FaildCsh>	[1..1]	±		1047

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PaymentFreeOfDelivery <PmtFreeOfDlrvy>	[1..1]			1047
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1047
Or}	Data <Data>	[1..1]			1047
	FailedSecurities <FaildScties>	[1..1]	±		1048
	FailedCash <FaildCsh>	[1..1]	±		1048
	FreeOfPayment <FreeOfPmt>	[1..1]			1048
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1049
Or}	Data <Data>	[1..1]			1049
	FailedSecurities <FaildScties>	[1..1]	±		1049
	FailedCash <FaildCsh>	[1..1]	±		1049
	SecuritiesLendingOrBorrowing <SctiesLndgOrBrwg>	[1..1]			1049
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1051
Or}	Data <Data>	[1..1]			1051
	IntraCSD <IntraCSD>	[1..1]			1053
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1054
Or}	Data <Data>	[1..1]			1055
	DeliveryVersusPayment <DlrvyVrssPmt>	[1..1]			1055
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1056
Or}	Data <Data>	[1..1]			1056
	FailedSecurities <FaildScties>	[1..1]	±		1056
	FailedCash <FaildCsh>	[1..1]	±		1056
	DeliveryWithPayment <DlrvyWthPmt>	[1..1]			1057
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1057
Or}	Data <Data>	[1..1]			1057
	FailedSecurities <FaildScties>	[1..1]	±		1057
	FailedCash <FaildCsh>	[1..1]	±		1058
	PaymentFreeOfDelivery <PmtFreeOfDlrvy>	[1..1]			1058
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1058
Or}	Data <Data>	[1..1]			1058
	FailedSecurities <FaildScties>	[1..1]	±		1059
	FailedCash <FaildCsh>	[1..1]	±		1059

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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Or}	Data <Data>	[1..1]			1060
	FailedSecurities <FaildScies>	[1..1]	±		1060
	FailedCash <FaildCsh>	[1..1]	±		1060
	CrossCSD <CrossCSD>	[1..1]			1060
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1061
Or}	Data <Data>	[1..1]			1062
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1062
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1063
Or}	Data <Data>	[1..1]			1063
	FailedSecurities <FaildScies>	[1..1]	±		1063
	FailedCash <FaildCsh>	[1..1]	±		1063
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			1064
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1064
Or}	Data <Data>	[1..1]			1064
	FailedSecurities <FaildScies>	[1..1]	±		1064
	FailedCash <FaildCsh>	[1..1]	±		1065
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1065
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1065
Or}	Data <Data>	[1..1]			1065
	FailedSecurities <FaildScies>	[1..1]	±		1066
	FailedCash <FaildCsh>	[1..1]	±		1066
	FreeOfPayment <FreeOfPmt>	[1..1]			1066
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1067
Or}	Data <Data>	[1..1]			1067
	FailedSecurities <FaildScies>	[1..1]	±		1067
	FailedCash <FaildCsh>	[1..1]	±		1067
	RepurchaseAgreement <RpAgrmt>	[1..1]			1067
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Or}	Data <Data>	[1..1]			1069

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Or}	Data <Data>	[1..1]			1073
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1073
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1074
Or}	Data <Data>	[1..1]			1074
	FailedSecurities <FaildScies>	[1..1]	±		1074
	FailedCash <FaildCsh>	[1..1]	±		1074
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1075
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1075
Or}	Data <Data>	[1..1]			1075
	FailedSecurities <FaildScies>	[1..1]	±		1075
	FailedCash <FaildCsh>	[1..1]	±		1076
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1076
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1076
Or}	Data <Data>	[1..1]			1076
	FailedSecurities <FaildScies>	[1..1]	±		1077
	FailedCash <FaildCsh>	[1..1]	±		1077
	FreeOfPayment <FreeOfPmt>	[1..1]			1077
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1078
Or}	Data <Data>	[1..1]			1078
	FailedSecurities <FaildScies>	[1..1]	±		1078
	FailedCash <FaildCsh>	[1..1]	±		1078
	CrossCSD <CrossCSD>	[1..1]			1078
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1079
Or}	Data <Data>	[1..1]			1080
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1080
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1081
Or}	Data <Data>	[1..1]			1081
	FailedSecurities <FaildScies>	[1..1]	±		1081
	FailedCash <FaildCsh>	[1..1]	±		1081

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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Or}	Data <Data>	[1..1]			1082
	FailedSecurities <FaildScties>	[1..1]	±		1082
	FailedCash <FaildCsh>	[1..1]	±		1083
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1083
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1083
Or}	Data <Data>	[1..1]			1083
	FailedSecurities <FaildScties>	[1..1]	±		1084
	FailedCash <FaildCsh>	[1..1]	±		1084
	FreeOfPayment <FreeOfPmt>	[1..1]			1084
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1085
Or}	Data <Data>	[1..1]			1085
	FailedSecurities <FaildScties>	[1..1]	±		1085
	FailedCash <FaildCsh>	[1..1]	±		1085
	Other <Othr>	[1..1]			1085
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1087
Or}	Data <Data>	[1..1]			1087
	IntraCSD <IntraCSD>	[1..1]			1089
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1090
Or}	Data <Data>	[1..1]			1091
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1091
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1092
Or}	Data <Data>	[1..1]			1092
	FailedSecurities <FaildScties>	[1..1]	±		1092
	FailedCash <FaildCsh>	[1..1]	±		1092
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1093
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1093
Or}	Data <Data>	[1..1]			1093
	FailedSecurities <FaildScties>	[1..1]	±		1093
	FailedCash <FaildCsh>	[1..1]	±		1094

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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Or}	Data <Data>	[1..1]			1094
	FailedSecurities <FaildScties>	[1..1]	±		1095
	FailedCash <FaildCsh>	[1..1]	±		1095
	FreeOfPayment <FreeOfPmt>	[1..1]			1095
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1096
Or}	Data <Data>	[1..1]			1096
	FailedSecurities <FaildScties>	[1..1]	±		1096
	FailedCash <FaildCsh>	[1..1]	±		1096
	CrossCSD <CrossCSD>	[1..1]			1096
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1097
Or}	Data <Data>	[1..1]			1098
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1098
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1099
Or}	Data <Data>	[1..1]			1099
	FailedSecurities <FaildScties>	[1..1]	±		1099
	FailedCash <FaildCsh>	[1..1]	±		1099
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1100
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1100
Or}	Data <Data>	[1..1]			1100
	FailedSecurities <FaildScties>	[1..1]	±		1100
	FailedCash <FaildCsh>	[1..1]	±		1101
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1101
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1101
Or}	Data <Data>	[1..1]			1101
	FailedSecurities <FaildScties>	[1..1]	±		1102
	FailedCash <FaildCsh>	[1..1]	±		1102
	FreeOfPayment <FreeOfPmt>	[1..1]			1102
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1103
Or}	Data <Data>	[1..1]			1103

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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	FailedCash <FaildCsh>	[1..1]	±		1103
	Other <Oth>	[1..1]			1103
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1113
Or}	Data <Data>	[1..1]			1113
	SecuritiesBuyOrSell <SciesBuyOrSell>	[1..1]			1121
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1123
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	IntraCSD <IntraCSD>	[1..1]			1125
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1126
Or}	Data <Data>	[1..1]			1127
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1127
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1128
Or}	Data <Data>	[1..1]			1128
	FailedSecurities <FaildScies>	[1..1]	±		1128
	FailedCash <FaildCsh>	[1..1]	±		1128
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			1129
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1129
Or}	Data <Data>	[1..1]			1129
	FailedSecurities <FaildScies>	[1..1]	±		1129
	FailedCash <FaildCsh>	[1..1]	±		1130
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1130
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1130
Or}	Data <Data>	[1..1]			1130
	FailedSecurities <FaildScies>	[1..1]	±		1131
	FailedCash <FaildCsh>	[1..1]	±		1131
	FreeOfPayment <FreeOfPmt>	[1..1]			1131
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1132
Or}	Data <Data>	[1..1]			1132
	FailedSecurities <FaildScies>	[1..1]	±		1132
	FailedCash <FaildCsh>	[1..1]	±		1132

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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Or}	Data <Data>	[1..1]			1134
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1134
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1135
Or}	Data <Data>	[1..1]			1135
	FailedSecurities <FaildScties>	[1..1]	±		1135
	FailedCash <FaildCsh>	[1..1]	±		1135
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1136
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1136
Or}	Data <Data>	[1..1]			1136
	FailedSecurities <FaildScties>	[1..1]	±		1136
	FailedCash <FaildCsh>	[1..1]	±		1137
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1137
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1137
Or}	Data <Data>	[1..1]			1137
	FailedSecurities <FaildScties>	[1..1]	±		1138
	FailedCash <FaildCsh>	[1..1]	±		1138
	FreeOfPayment <FreeOfPmt>	[1..1]			1138
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1139
Or}	Data <Data>	[1..1]			1139
	FailedSecurities <FaildScties>	[1..1]	±		1139
	FailedCash <FaildCsh>	[1..1]	±		1139
	CollateralManagementOperation <CollMgmtOpr>	[1..1]			1139
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1141
Or}	Data <Data>	[1..1]			1141
	IntraCSD <IntraCSD>	[1..1]			1143
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1144
Or}	Data <Data>	[1..1]			1145
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1145
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1146

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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	FailedCash <FaildCsh>	[1..1]	±		1146
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1147
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1147
Or}	Data <Data>	[1..1]			1147
	FailedSecurities <FaildScties>	[1..1]	±		1147
	FailedCash <FaildCsh>	[1..1]	±		1148
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1148
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1148
Or}	Data <Data>	[1..1]			1148
	FailedSecurities <FaildScties>	[1..1]	±		1149
	FailedCash <FaildCsh>	[1..1]	±		1149
	FreeOfPayment <FreeOfPmt>	[1..1]			1149
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1150
Or}	Data <Data>	[1..1]			1150
	FailedSecurities <FaildScties>	[1..1]	±		1150
	FailedCash <FaildCsh>	[1..1]	±		1150
	CrossCSD <CrossCSD>	[1..1]			1150
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1151
Or}	Data <Data>	[1..1]			1152
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1152
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1153
Or}	Data <Data>	[1..1]			1153
	FailedSecurities <FaildScties>	[1..1]	±		1153
	FailedCash <FaildCsh>	[1..1]	±		1153
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1154
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1154
Or}	Data <Data>	[1..1]			1154
	FailedSecurities <FaildScties>	[1..1]	±		1154
	FailedCash <FaildCsh>	[1..1]	±		1155

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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Or}	Data <Data>	[1..1]			1155
	FailedSecurities <FaildScties>	[1..1]	±		1156
	FailedCash <FaildCsh>	[1..1]	±		1156
	FreeOfPayment <FreeOfPmt>	[1..1]			1156
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1157
Or}	Data <Data>	[1..1]			1157
	FailedSecurities <FaildScties>	[1..1]	±		1157
	FailedCash <FaildCsh>	[1..1]	±		1157
	SecuritiesLendingOrBorrowing <SctiesLndgOrBrwg>	[1..1]			1157
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1159
Or}	Data <Data>	[1..1]			1159
	IntraCSD <IntraCSD>	[1..1]			1161
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1162
Or}	Data <Data>	[1..1]			1163
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1163
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1164
Or}	Data <Data>	[1..1]			1164
	FailedSecurities <FaildScties>	[1..1]	±		1164
	FailedCash <FaildCsh>	[1..1]	±		1164
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1165
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1165
Or}	Data <Data>	[1..1]			1165
	FailedSecurities <FaildScties>	[1..1]	±		1165
	FailedCash <FaildCsh>	[1..1]	±		1166
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1166
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1166
Or}	Data <Data>	[1..1]			1166
	FailedSecurities <FaildScties>	[1..1]	±		1167
	FailedCash <FaildCsh>	[1..1]	±		1167

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FreeOfPayment <FreeOfPmt>	[1..1]			1167
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1168
Or}	Data <Data>	[1..1]			1168
	FailedSecurities <FaildScies>	[1..1]	±		1168
	FailedCash <FaildCsh>	[1..1]	±		1168
	CrossCSD <CrossCSD>	[1..1]			1168
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1169
Or}	Data <Data>	[1..1]			1170
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1170
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1171
Or}	Data <Data>	[1..1]			1171
	FailedSecurities <FaildScies>	[1..1]	±		1171
	FailedCash <FaildCsh>	[1..1]	±		1171
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1172
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1172
Or}	Data <Data>	[1..1]			1172
	FailedSecurities <FaildScies>	[1..1]	±		1172
	FailedCash <FaildCsh>	[1..1]	±		1173
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1173
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1173
Or}	Data <Data>	[1..1]			1173
	FailedSecurities <FaildScies>	[1..1]	±		1174
	FailedCash <FaildCsh>	[1..1]	±		1174
	FreeOfPayment <FreeOfPmt>	[1..1]			1174
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1175
Or}	Data <Data>	[1..1]			1175
	FailedSecurities <FaildScies>	[1..1]	±		1175
	FailedCash <FaildCsh>	[1..1]	±		1175
	RepurchaseAgreement <RpAgrmt>	[1..1]			1175
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1177
Or}	Data <Data>	[1..1]			1177

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraCSD <IntraCSD>	[1..1]			1179
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1180
Or}	Data <Data>	[1..1]			1181
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1181
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1182
Or}	Data <Data>	[1..1]			1182
	FailedSecurities <FaildScies>	[1..1]	±		1182
	FailedCash <FaildCsh>	[1..1]	±		1182
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1183
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1183
Or}	Data <Data>	[1..1]			1183
	FailedSecurities <FaildScies>	[1..1]	±		1183
	FailedCash <FaildCsh>	[1..1]	±		1184
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1184
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1184
Or}	Data <Data>	[1..1]			1184
	FailedSecurities <FaildScies>	[1..1]	±		1185
	FailedCash <FaildCsh>	[1..1]	±		1185
	FreeOfPayment <FreeOfPmt>	[1..1]			1185
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1186
Or}	Data <Data>	[1..1]			1186
	FailedSecurities <FaildScies>	[1..1]	±		1186
	FailedCash <FaildCsh>	[1..1]	±		1186
	CrossCSD <CrossCSD>	[1..1]			1186
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1187
Or}	Data <Data>	[1..1]			1188
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1188
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1189
Or}	Data <Data>	[1..1]			1189
	FailedSecurities <FaildScies>	[1..1]	±		1189
	FailedCash <FaildCsh>	[1..1]	±		1189

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1190
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1190
Or}	Data <Data>	[1..1]			1190
	FailedSecurities <FaildScties>	[1..1]	±		1190
	FailedCash <FaildCsh>	[1..1]	±		1191
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1191
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1191
Or}	Data <Data>	[1..1]			1191
	FailedSecurities <FaildScties>	[1..1]	±		1192
	FailedCash <FaildCsh>	[1..1]	±		1192
	FreeOfPayment <FreeOfPmt>	[1..1]			1192
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1193
Or}	Data <Data>	[1..1]			1193
	FailedSecurities <FaildScties>	[1..1]	±		1193
	FailedCash <FaildCsh>	[1..1]	±		1193
	Other <Othr>	[1..1]			1193
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1195
Or}	Data <Data>	[1..1]			1195
	IntraCSD <IntraCSD>	[1..1]			1197
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1198
Or}	Data <Data>	[1..1]			1199
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1199
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1200
Or}	Data <Data>	[1..1]			1200
	FailedSecurities <FaildScties>	[1..1]	±		1200
	FailedCash <FaildCsh>	[1..1]	±		1200
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1201
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1201
Or}	Data <Data>	[1..1]			1201
	FailedSecurities <FaildScties>	[1..1]	±		1201
	FailedCash <FaildCsh>	[1..1]	±		1202

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1202
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1202
Or}	Data <Data>	[1..1]			1202
	FailedSecurities <FaildScties>	[1..1]	±		1203
	FailedCash <FaildCsh>	[1..1]	±		1203
	FreeOfPayment <FreeOfPmt>	[1..1]			1203
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1204
Or}	Data <Data>	[1..1]			1204
	FailedSecurities <FaildScties>	[1..1]	±		1204
	FailedCash <FaildCsh>	[1..1]	±		1204
	CrossCSD <CrossCSD>	[1..1]			1204
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1205
Or}	Data <Data>	[1..1]			1206
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1206
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1207
Or}	Data <Data>	[1..1]			1207
	FailedSecurities <FaildScties>	[1..1]	±		1207
	FailedCash <FaildCsh>	[1..1]	±		1207
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1208
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1208
Or}	Data <Data>	[1..1]			1208
	FailedSecurities <FaildScties>	[1..1]	±		1208
	FailedCash <FaildCsh>	[1..1]	±		1209
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1209
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1209
Or}	Data <Data>	[1..1]			1209
	FailedSecurities <FaildScties>	[1..1]	±		1210
	FailedCash <FaildCsh>	[1..1]	±		1210
	FreeOfPayment <FreeOfPmt>	[1..1]			1210
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1211
Or}	Data <Data>	[1..1]			1211

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		1211
	FailedCash <FaildCsh>	[1..1]	±		1211

3.4.3.1 ReportingDate <RptgDt>

Presence: [1..1]

Definition: Date for each reporting day in the month.

Datatype: "ISODate" on page 1249

3.4.3.2 DailyRecord <DalyRcrd>

Presence: [1..1]

Definition: Data related to the failed settlement instructions for the reporting date.

DailyRecord <DalyRcrd> contains the following **SettlementFailsDailyInstrument3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Equity <Eqty>	[1..1]			240
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		249
Or}	Data <Data>	[1..1]			249
	SecuritiesBuyOrSell <SctiesBuyOrSell>	[1..1]			257
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		259
Or}	Data <Data>	[1..1]			259
	IntraCSD <IntraCSD>	[1..1]			261
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		262
Or}	Data <Data>	[1..1]			263
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			263
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		264
Or}	Data <Data>	[1..1]			264
	FailedSecurities <FaildScties>	[1..1]	±		264
	FailedCash <FaildCsh>	[1..1]	±		264
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			265
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		265
Or}	Data <Data>	[1..1]			265
	FailedSecurities <FaildScties>	[1..1]	±		265
	FailedCash <FaildCsh>	[1..1]	±		266
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			266
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		266
Or}	Data <Data>	[1..1]			266
	FailedSecurities <FaildScties>	[1..1]	±		267
	FailedCash <FaildCsh>	[1..1]	±		267
	FreeOfPayment <FreeOfPmt>	[1..1]			267
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		268
Or}	Data <Data>	[1..1]			268
	FailedSecurities <FaildScties>	[1..1]	±		268
	FailedCash <FaildCsh>	[1..1]	±		268
	CrossCSD <CrossCSD>	[1..1]			268
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		269

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			270
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			270
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		271
Or}	Data <Data>	[1..1]			271
	FailedSecurities <FaildScties>	[1..1]	±		271
	FailedCash <FaildCsh>	[1..1]	±		271
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			272
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		272
Or}	Data <Data>	[1..1]			272
	FailedSecurities <FaildScties>	[1..1]	±		272
	FailedCash <FaildCsh>	[1..1]	±		273
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			273
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		273
Or}	Data <Data>	[1..1]			273
	FailedSecurities <FaildScties>	[1..1]	±		274
	FailedCash <FaildCsh>	[1..1]	±		274
	FreeOfPayment <FreeOfPmt>	[1..1]			274
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		275
Or}	Data <Data>	[1..1]			275
	FailedSecurities <FaildScties>	[1..1]	±		275
	FailedCash <FaildCsh>	[1..1]	±		275
	CollateralManagementOperation <CollMgmtOpr>	[1..1]			275
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		277
Or}	Data <Data>	[1..1]			277
	IntraCSD <IntraCSD>	[1..1]			279
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		280
Or}	Data <Data>	[1..1]			281
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			281
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		282
Or}	Data <Data>	[1..1]			282
	FailedSecurities <FaildScties>	[1..1]	±		282

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedCash <FaildCsh>	[1..1]	±		282
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			283
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		283
Or}	Data <Data>	[1..1]			283
	FailedSecurities <FaildScties>	[1..1]	±		283
	FailedCash <FaildCsh>	[1..1]	±		284
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			284
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		284
Or}	Data <Data>	[1..1]			284
	FailedSecurities <FaildScties>	[1..1]	±		285
	FailedCash <FaildCsh>	[1..1]	±		285
	FreeOfPayment <FreeOfPmt>	[1..1]			285
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		286
Or}	Data <Data>	[1..1]			286
	FailedSecurities <FaildScties>	[1..1]	±		286
	FailedCash <FaildCsh>	[1..1]	±		286
	CrossCSD <CrossCSD>	[1..1]			286
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		287
Or}	Data <Data>	[1..1]			288
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			288
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		289
Or}	Data <Data>	[1..1]			289
	FailedSecurities <FaildScties>	[1..1]	±		289
	FailedCash <FaildCsh>	[1..1]	±		289
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			290
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		290
Or}	Data <Data>	[1..1]			290
	FailedSecurities <FaildScties>	[1..1]	±		290
	FailedCash <FaildCsh>	[1..1]	±		291
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			291
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		291

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			291
	FailedSecurities <FaildScties>	[1..1]	±		292
	FailedCash <FaildCsh>	[1..1]	±		292
	FreeOfPayment <FreeOfPmt>	[1..1]			292
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		293
Or}	Data <Data>	[1..1]			293
	FailedSecurities <FaildScties>	[1..1]	±		293
	FailedCash <FaildCsh>	[1..1]	±		293
	SecuritiesLendingOrBorrowing <SctiesLndgOrBrrwg>	[1..1]			293
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		295
Or}	Data <Data>	[1..1]			295
	IntraCSD <IntraCSD>	[1..1]			297
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		298
Or}	Data <Data>	[1..1]			299
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			299
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		300
Or}	Data <Data>	[1..1]			300
	FailedSecurities <FaildScties>	[1..1]	±		300
	FailedCash <FaildCsh>	[1..1]	±		300
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			301
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		301
Or}	Data <Data>	[1..1]			301
	FailedSecurities <FaildScties>	[1..1]	±		301
	FailedCash <FaildCsh>	[1..1]	±		302
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			302
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		302
Or}	Data <Data>	[1..1]			302
	FailedSecurities <FaildScties>	[1..1]	±		303
	FailedCash <FaildCsh>	[1..1]	±		303
	FreeOfPayment <FreeOfPmt>	[1..1]			303
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		304

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			304
	FailedSecurities <FaildScties>	[1..1]	±		304
	FailedCash <FaildCsh>	[1..1]	±		304
	CrossCSD <CrossCSD>	[1..1]			304
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		305
Or}	Data <Data>	[1..1]			306
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			306
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		307
Or}	Data <Data>	[1..1]			307
	FailedSecurities <FaildScties>	[1..1]	±		307
	FailedCash <FaildCsh>	[1..1]	±		307
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			308
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		308
Or}	Data <Data>	[1..1]			308
	FailedSecurities <FaildScties>	[1..1]	±		308
	FailedCash <FaildCsh>	[1..1]	±		309
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			309
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		309
Or}	Data <Data>	[1..1]			309
	FailedSecurities <FaildScties>	[1..1]	±		310
	FailedCash <FaildCsh>	[1..1]	±		310
	FreeOfPayment <FreeOfPmt>	[1..1]			310
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		311
Or}	Data <Data>	[1..1]			311
	FailedSecurities <FaildScties>	[1..1]	±		311
	FailedCash <FaildCsh>	[1..1]	±		311
	RepurchaseAgreement <RpAgrmt>	[1..1]			311
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		313
Or}	Data <Data>	[1..1]			313
	IntraCSD <IntraCSD>	[1..1]			315
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		316

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			317
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			317
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		318
Or}	Data <Data>	[1..1]			318
	FailedSecurities <FaildScties>	[1..1]	±		318
	FailedCash <FaildCsh>	[1..1]	±		318
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			319
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		319
Or}	Data <Data>	[1..1]			319
	FailedSecurities <FaildScties>	[1..1]	±		319
	FailedCash <FaildCsh>	[1..1]	±		320
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			320
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		320
Or}	Data <Data>	[1..1]			320
	FailedSecurities <FaildScties>	[1..1]	±		321
	FailedCash <FaildCsh>	[1..1]	±		321
	FreeOfPayment <FreeOfPmt>	[1..1]			321
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		322
Or}	Data <Data>	[1..1]			322
	FailedSecurities <FaildScties>	[1..1]	±		322
	FailedCash <FaildCsh>	[1..1]	±		322
	CrossCSD <CrossCSD>	[1..1]			322
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		323
Or}	Data <Data>	[1..1]			324
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			324
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		325
Or}	Data <Data>	[1..1]			325
	FailedSecurities <FaildScties>	[1..1]	±		325
	FailedCash <FaildCsh>	[1..1]	±		325
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			326
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		326

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			326
	FailedSecurities <FaildScties>	[1..1]	±		326
	FailedCash <FaildCsh>	[1..1]	±		327
	PaymentFreeOfDelivery <PmtFreeOfDlrvy>	[1..1]			327
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		327
Or}	Data <Data>	[1..1]			327
	FailedSecurities <FaildScties>	[1..1]	±		328
	FailedCash <FaildCsh>	[1..1]	±		328
	FreeOfPayment <FreeOfPmt>	[1..1]			328
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		329
Or}	Data <Data>	[1..1]			329
	FailedSecurities <FaildScties>	[1..1]	±		329
	FailedCash <FaildCsh>	[1..1]	±		329
	Other <Othr>	[1..1]			329
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		331
Or}	Data <Data>	[1..1]			331
	IntraCSD <IntraCSD>	[1..1]			333
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		334
Or}	Data <Data>	[1..1]			335
	DeliveryVersusPayment <DlrvyVrssPmt>	[1..1]			335
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		336
Or}	Data <Data>	[1..1]			336
	FailedSecurities <FaildScties>	[1..1]	±		336
	FailedCash <FaildCsh>	[1..1]	±		336
	DeliveryWithPayment <DlrvyWthPmt>	[1..1]			337
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		337
Or}	Data <Data>	[1..1]			337
	FailedSecurities <FaildScties>	[1..1]	±		337
	FailedCash <FaildCsh>	[1..1]	±		338
	PaymentFreeOfDelivery <PmtFreeOfDlrvy>	[1..1]			338
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		338

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			338
	FailedSecurities <FaildScties>	[1..1]	±		339
	FailedCash <FaildCsh>	[1..1]	±		339
	FreeOfPayment <FreeOfPmt>	[1..1]			339
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		340
Or}	Data <Data>	[1..1]			340
	FailedSecurities <FaildScties>	[1..1]	±		340
	FailedCash <FaildCsh>	[1..1]	±		340
	CrossCSD <CrossCSD>	[1..1]			340
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		341
Or}	Data <Data>	[1..1]			342
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			342
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		343
Or}	Data <Data>	[1..1]			343
	FailedSecurities <FaildScties>	[1..1]	±		343
	FailedCash <FaildCsh>	[1..1]	±		343
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			344
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		344
Or}	Data <Data>	[1..1]			344
	FailedSecurities <FaildScties>	[1..1]	±		344
	FailedCash <FaildCsh>	[1..1]	±		345
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			345
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		345
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	FailedCash <FaildCsh>	[1..1]	±		346
	FreeOfPayment <FreeOfPmt>	[1..1]			346
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	FailedCash <FaildCsh>	[1..1]	±		372
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			373
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	FailedCash <FaildCsh>	[1..1]	±		374
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	FailedCash <FaildCsh>	[1..1]	±		375
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	FailedCash <FaildCsh>	[1..1]	±		376
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	FailedCash <FaildCsh>	[1..1]	±		408
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	DeliveryWithPayment <DlvryWthPmt>	[1..1]			427
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	FailedCash <FaildCsh>	[1..1]	±		428
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	FailedCash <FaildCsh>	[1..1]	±		453
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	FailedCash <FaildCsh>	[1..1]	±		454
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	FailedCash <FaildCsh>	[1..1]	±		455

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	FailedCash <FaildCsh>	[1..1]	±		480
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	FailedCash <FaildCsh>	[1..1]	±		482
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	FailedCash <FaildCsh>	[1..1]	±		483
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	FailedCash <FaildCsh>	[1..1]	±		491
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Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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	FailedCash <FaildCsh>	[1..1]	±		500
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{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		500
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	FailedCash <FaildCsh>	[1..1]	±		501
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	FailedCash <FaildCsh>	[1..1]	±		502
	CrossCSD <CrossCSD>	[1..1]			502
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	FailedCash <FaildCsh>	[1..1]	±		649
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			650
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	FailedCash <FaildCsh>	[1..1]	±		651
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	FailedCash <FaildCsh>	[1..1]	±		652
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	FailedCash <FaildCsh>	[1..1]	±		653
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	FailedCash <FaildCsh>	[1..1]	±		660
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			661
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	FailedSecurities <FaildScties>	[1..1]	±		661
	FailedCash <FaildCsh>	[1..1]	±		662
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			662
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	FailedCash <FaildCsh>	[1..1]	±		663
	FreeOfPayment <FreeOfPmt>	[1..1]			663
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	FailedCash <FaildCsh>	[1..1]	±		664
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	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			666
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	FailedCash <FaildCsh>	[1..1]	±		667
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			668
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	FailedSecurities <FaildScties>	[1..1]	±		668
	FailedCash <FaildCsh>	[1..1]	±		669
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	FailedCash <FaildCsh>	[1..1]	±		670
	FreeOfPayment <FreeOfPmt>	[1..1]			670
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	FailedCash <FaildCsh>	[1..1]	±		671

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	SecuritiesBuyOrSell <SctiesBuyOrSell>	[1..1]			689
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Or}	Data <Data>	[1..1]			691
	IntraCSD <IntraCSD>	[1..1]			693
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		694
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	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			695
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		696
Or}	Data <Data>	[1..1]			696
	FailedSecurities <FaildScties>	[1..1]	±		696
	FailedCash <FaildCsh>	[1..1]	±		696
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			697
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		697
Or}	Data <Data>	[1..1]			697
	FailedSecurities <FaildScties>	[1..1]	±		697
	FailedCash <FaildCsh>	[1..1]	±		698
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			698
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		698
Or}	Data <Data>	[1..1]			698
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	FailedCash <FaildCsh>	[1..1]	±		699
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	FailedCash <FaildCsh>	[1..1]	±		700
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	FailedCash <FaildCsh>	[1..1]	±		703
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			704
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		704
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	FailedCash <FaildCsh>	[1..1]	±		705
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			705
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	FailedCash <FaildCsh>	[1..1]	±		706
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Or}	Data <Data>	[1..1]			707
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{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		712
Or}	Data <Data>	[1..1]			713
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			713
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		714
Or}	Data <Data>	[1..1]			714
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Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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	DeliveryWithPayment <DlvryWthPmt>	[1..1]			715
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		715
Or}	Data <Data>	[1..1]			715
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	FailedCash <FaildCsh>	[1..1]	±		716
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			716
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	FailedSecurities <FaildScties>	[1..1]	±		717
	FailedCash <FaildCsh>	[1..1]	±		717
	FreeOfPayment <FreeOfPmt>	[1..1]			717
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Or}	Data <Data>	[1..1]			718
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	FailedCash <FaildCsh>	[1..1]	±		718
	CrossCSD <CrossCSD>	[1..1]			718
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Or}	Data <Data>	[1..1]			720
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			720
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	FailedCash <FaildCsh>	[1..1]	±		721
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			722
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	FailedCash <FaildCsh>	[1..1]	±		723
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	FailedCash <FaildCsh>	[1..1]	±		724
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{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		730
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	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			731
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		732
Or}	Data <Data>	[1..1]			732
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	FailedCash <FaildCsh>	[1..1]	±		732
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			733
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Or}	Data <Data>	[1..1]			733
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	FailedCash <FaildCsh>	[1..1]	±		734
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			734
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	FailedCash <FaildCsh>	[1..1]	±		735
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	FailedCash <FaildCsh>	[1..1]	±		736
	CrossCSD <CrossCSD>	[1..1]			736
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Or}	Data <Data>	[1..1]			738
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	FailedCash <FaildCsh>	[1..1]	±		739
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			740
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	FailedCash <FaildCsh>	[1..1]	±		750
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			751
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Or}	Data <Data>	[1..1]			751
	FailedSecurities <FaildScties>	[1..1]	±		751
	FailedCash <FaildCsh>	[1..1]	±		752
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			752
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	FailedCash <FaildCsh>	[1..1]	±		753
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Or}	Data <Data>	[1..1]			754
	FailedSecurities <FaildScties>	[1..1]	±		754
	FailedCash <FaildCsh>	[1..1]	±		754
	CrossCSD <CrossCSD>	[1..1]			754
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Or}	Data <Data>	[1..1]			756
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			756
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		757
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	FailedCash <FaildCsh>	[1..1]	±		757
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Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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	FailedCash <FaildCsh>	[1..1]	±		759
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{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		759
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	FailedCash <FaildCsh>	[1..1]	±		760
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	FailedCash <FaildCsh>	[1..1]	±		761
	Other <Othr>	[1..1]			761
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	IntraCSD <IntraCSD>	[1..1]			765
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		766
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	DeliveryVersusPayment <DlrvyVrssPmt>	[1..1]			767
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		768
Or}	Data <Data>	[1..1]			768
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	FailedCash <FaildCsh>	[1..1]	±		768
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	FailedCash <FaildCsh>	[1..1]	±		770
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{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		770

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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	FailedCash <FaildCsh>	[1..1]	±		771
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{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		772
Or}	Data <Data>	[1..1]			772
	FailedSecurities <FaildScties>	[1..1]	±		772
	FailedCash <FaildCsh>	[1..1]	±		772
	CrossCSD <CrossCSD>	[1..1]			772
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	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			774
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	FailedCash <FaildCsh>	[1..1]	±		775
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			776
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		776
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	FailedCash <FaildCsh>	[1..1]	±		777
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			777
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		777
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	FailedSecurities <FaildScties>	[1..1]	±		778
	FailedCash <FaildCsh>	[1..1]	±		778
	FreeOfPayment <FreeOfPmt>	[1..1]			778
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		779
Or}	Data <Data>	[1..1]			779
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	FailedCash <FaildCsh>	[1..1]	±		779

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		789
Or}	Data <Data>	[1..1]			789
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{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		799
Or}	Data <Data>	[1..1]			799
	IntraCSD <IntraCSD>	[1..1]			801
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Or}	Data <Data>	[1..1]			803
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			803
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		804
Or}	Data <Data>	[1..1]			804
	FailedSecurities <FaildScties>	[1..1]	±		804
	FailedCash <FaildCsh>	[1..1]	±		804
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			805
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		805
Or}	Data <Data>	[1..1]			805
	FailedSecurities <FaildScties>	[1..1]	±		805
	FailedCash <FaildCsh>	[1..1]	±		806
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			806
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		806
Or}	Data <Data>	[1..1]			806
	FailedSecurities <FaildScties>	[1..1]	±		807
	FailedCash <FaildCsh>	[1..1]	±		807
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{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		808
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	FailedCash <FaildCsh>	[1..1]	±		808
	CrossCSD <CrossCSD>	[1..1]			808
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	FailedSecurities <FaildScties>	[1..1]	±		811
	FailedCash <FaildCsh>	[1..1]	±		811
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			812
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		812
Or}	Data <Data>	[1..1]			812
	FailedSecurities <FaildScties>	[1..1]	±		812
	FailedCash <FaildCsh>	[1..1]	±		813
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			813
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		813
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	FailedCash <FaildCsh>	[1..1]	±		814
	FreeOfPayment <FreeOfPmt>	[1..1]			814
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	FailedCash <FaildCsh>	[1..1]	±		815
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	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			821
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Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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	DeliveryWithPayment <DlvryWthPmt>	[1..1]			823
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	FailedCash <FaildCsh>	[1..1]	±		824
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			824
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	FailedCash <FaildCsh>	[1..1]	±		825
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	FailedCash <FaildCsh>	[1..1]	±		826
	CrossCSD <CrossCSD>	[1..1]			826
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	FailedCash <FaildCsh>	[1..1]	±		829
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			830
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	FailedCash <FaildCsh>	[1..1]	±		831
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	FailedCash <FaildCsh>	[1..1]	±		832
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	FailedCash <FaildCsh>	[1..1]	±		833
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	FailedCash <FaildCsh>	[1..1]	±		840
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	FailedCash <FaildCsh>	[1..1]	±		842
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	FailedCash <FaildCsh>	[1..1]	±		843
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Or}	Data <Data>	[1..1]			846
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			846
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		847
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	FailedCash <FaildCsh>	[1..1]	±		847
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			848
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	FailedCash <FaildCsh>	[1..1]	±		849
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	FailedCash <FaildCsh>	[1..1]	±		858
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	FailedCash <FaildCsh>	[1..1]	±		860
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	FailedSecurities <FaildScties>	[1..1]	±		861
	FailedCash <FaildCsh>	[1..1]	±		861
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	FailedCash <FaildCsh>	[1..1]	±		862
	CrossCSD <CrossCSD>	[1..1]			862
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	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			864
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	FailedCash <FaildCsh>	[1..1]	±		865
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Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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	PaymentFreeOfDelivery <PmtFreeOfDlrvy>	[1..1]			867
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	FailedCash <FaildCsh>	[1..1]	±		868
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	Other <Othr>	[1..1]			869
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Or}	Data <Data>	[1..1]			875
	DeliveryVersusPayment <DlrvyVrssPmt>	[1..1]			875
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Or}	Data <Data>	[1..1]			876
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	FailedCash <FaildCsh>	[1..1]	±		876
	DeliveryWithPayment <DlrvyWthPmt>	[1..1]			877
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Or}	Data <Data>	[1..1]			877
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	FailedCash <FaildCsh>	[1..1]	±		878
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Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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	FailedCash <FaildCsh>	[1..1]	±		879
	FreeOfPayment <FreeOfPmt>	[1..1]			879
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Or}	Data <Data>	[1..1]			880
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	FailedCash <FaildCsh>	[1..1]	±		880
	CrossCSD <CrossCSD>	[1..1]			880
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Or}	Data <Data>	[1..1]			882
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			882
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	FailedCash <FaildCsh>	[1..1]	±		883
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			884
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Or}	Data <Data>	[1..1]			884
	FailedSecurities <FaildScties>	[1..1]	±		884
	FailedCash <FaildCsh>	[1..1]	±		885
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			885
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	FailedCash <FaildCsh>	[1..1]	±		886
	FreeOfPayment <FreeOfPmt>	[1..1]			886
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		887
Or}	Data <Data>	[1..1]			887
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	FailedCash <FaildCsh>	[1..1]	±		887

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	SecuritiesBuyOrSell <SctiesBuyOrSell>	[1..1]			905
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	IntraCSD <IntraCSD>	[1..1]			909
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		910
Or}	Data <Data>	[1..1]			911
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			911
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		912
Or}	Data <Data>	[1..1]			912
	FailedSecurities <FaildScties>	[1..1]	±		912
	FailedCash <FaildCsh>	[1..1]	±		912
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			913
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		913
Or}	Data <Data>	[1..1]			913
	FailedSecurities <FaildScties>	[1..1]	±		913
	FailedCash <FaildCsh>	[1..1]	±		914
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			914
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		914
Or}	Data <Data>	[1..1]			914
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	FailedCash <FaildCsh>	[1..1]	±		915
	FreeOfPayment <FreeOfPmt>	[1..1]			915
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	FailedCash <FaildCsh>	[1..1]	±		916
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Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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	FailedCash <FaildCsh>	[1..1]	±		919
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			920
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	FailedCash <FaildCsh>	[1..1]	±		921
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	FailedCash <FaildCsh>	[1..1]	±		922
	FreeOfPayment <FreeOfPmt>	[1..1]			922
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	FailedCash <FaildCsh>	[1..1]	±		923
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Or}	Data <Data>	[1..1]			930
	FailedSecurities <FaildScties>	[1..1]	±		930

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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	FailedCash <FaildCsh>	[1..1]	±		932
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			932
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	FailedCash <FaildCsh>	[1..1]	±		934
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	FailedCash <FaildCsh>	[1..1]	±		937
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	FailedCash <FaildCsh>	[1..1]	±		939
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Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		941
Or}	Data <Data>	[1..1]			941
	FailedSecurities <FaildScties>	[1..1]	±		941
	FailedCash <FaildCsh>	[1..1]	±		941
	SecuritiesLendingOrBorrowing <SctiesLndgOrBrrwg>	[1..1]			941
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		943
Or}	Data <Data>	[1..1]			943
	IntraCSD <IntraCSD>	[1..1]			945
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		946
Or}	Data <Data>	[1..1]			947
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			947
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		948
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	FailedSecurities <FaildScties>	[1..1]	±		948
	FailedCash <FaildCsh>	[1..1]	±		948
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			949
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Or}	Data <Data>	[1..1]			949
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	FailedCash <FaildCsh>	[1..1]	±		950
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	FailedCash <FaildCsh>	[1..1]	±		951
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	FailedCash <FaildCsh>	[1..1]	±		955
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			956
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	FailedCash <FaildCsh>	[1..1]	±		973
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	FailedCash <FaildCsh>	[1..1]	±		988
	CrossCSD <CrossCSD>	[1..1]			988
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	FailedCash <FaildCsh>	[1..1]	±		991
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			992
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	FailedCash <FaildCsh>	[1..1]	±		993
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	FailedCash <FaildCsh>	[1..1]	±		994
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	FailedCash <FaildCsh>	[1..1]	±		1020
	DeliveryWithPayment <DlrvyWthPmt>	[1..1]			1021
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	FailedSecurities <FaildScties>	[1..1]	±		1021
	FailedCash <FaildCsh>	[1..1]	±		1022
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	FailedCash <FaildCsh>	[1..1]	±		1023
	FreeOfPayment <FreeOfPmt>	[1..1]			1023
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	FailedCash <FaildCsh>	[1..1]	±		1029
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	FailedCash <FaildCsh>	[1..1]	±		1030
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Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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	FailedCash <FaildCsh>	[1..1]	±		1040
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	FailedCash <FaildCsh>	[1..1]	±		1041
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	FailedCash <FaildCsh>	[1..1]	±		1049
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	FailedCash <FaildCsh>	[1..1]	±		1063
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	FailedCash <FaildCsh>	[1..1]	±		1074
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	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1076
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	FailedCash <FaildCsh>	[1..1]	±		1077
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	FailedCash <FaildCsh>	[1..1]	±		1081
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Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1083
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	FailedCash <FaildCsh>	[1..1]	±		1084
	FreeOfPayment <FreeOfPmt>	[1..1]			1084
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	FailedCash <FaildCsh>	[1..1]	±		1085
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Or}	Data <Data>	[1..1]			1087
	IntraCSD <IntraCSD>	[1..1]			1089
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1090
Or}	Data <Data>	[1..1]			1091
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1091
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1092
Or}	Data <Data>	[1..1]			1092
	FailedSecurities <FaildScties>	[1..1]	±		1092
	FailedCash <FaildCsh>	[1..1]	±		1092
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1093
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1093
Or}	Data <Data>	[1..1]			1093
	FailedSecurities <FaildScties>	[1..1]	±		1093
	FailedCash <FaildCsh>	[1..1]	±		1094
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1094
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1094

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			1094
	FailedSecurities <FaildScties>	[1..1]	±		1095
	FailedCash <FaildCsh>	[1..1]	±		1095
	FreeOfPayment <FreeOfPmt>	[1..1]			1095
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1096
Or}	Data <Data>	[1..1]			1096
	FailedSecurities <FaildScties>	[1..1]	±		1096
	FailedCash <FaildCsh>	[1..1]	±		1096
	CrossCSD <CrossCSD>	[1..1]			1096
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1097
Or}	Data <Data>	[1..1]			1098
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1098
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1099
Or}	Data <Data>	[1..1]			1099
	FailedSecurities <FaildScties>	[1..1]	±		1099
	FailedCash <FaildCsh>	[1..1]	±		1099
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1100
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1100
Or}	Data <Data>	[1..1]			1100
	FailedSecurities <FaildScties>	[1..1]	±		1100
	FailedCash <FaildCsh>	[1..1]	±		1101
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1101
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1101
Or}	Data <Data>	[1..1]			1101
	FailedSecurities <FaildScties>	[1..1]	±		1102
	FailedCash <FaildCsh>	[1..1]	±		1102
	FreeOfPayment <FreeOfPmt>	[1..1]			1102
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1103
Or}	Data <Data>	[1..1]			1103
	FailedSecurities <FaildScties>	[1..1]	±		1103
	FailedCash <FaildCsh>	[1..1]	±		1103

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Other <Othr>	[1..1]			1103
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1113
Or}	Data <Data>	[1..1]			1113
	SecuritiesBuyOrSell <SctiesBuyOrSell>	[1..1]			1121
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1123
Or}	Data <Data>	[1..1]			1123
	IntraCSD <IntraCSD>	[1..1]			1125
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1126
Or}	Data <Data>	[1..1]			1127
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1127
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1128
Or}	Data <Data>	[1..1]			1128
	FailedSecurities <FaildScties>	[1..1]	±		1128
	FailedCash <FaildCsh>	[1..1]	±		1128
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1129
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1129
Or}	Data <Data>	[1..1]			1129
	FailedSecurities <FaildScties>	[1..1]	±		1129
	FailedCash <FaildCsh>	[1..1]	±		1130
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1130
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1130
Or}	Data <Data>	[1..1]			1130
	FailedSecurities <FaildScties>	[1..1]	±		1131
	FailedCash <FaildCsh>	[1..1]	±		1131
	FreeOfPayment <FreeOfPmt>	[1..1]			1131
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1132
Or}	Data <Data>	[1..1]			1132
	FailedSecurities <FaildScties>	[1..1]	±		1132
	FailedCash <FaildCsh>	[1..1]	±		1132
	CrossCSD <CrossCSD>	[1..1]			1132
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1133

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			1134
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1134
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1135
Or}	Data <Data>	[1..1]			1135
	FailedSecurities <FaildScties>	[1..1]	±		1135
	FailedCash <FaildCsh>	[1..1]	±		1135
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1136
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1136
Or}	Data <Data>	[1..1]			1136
	FailedSecurities <FaildScties>	[1..1]	±		1136
	FailedCash <FaildCsh>	[1..1]	±		1137
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1137
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1137
Or}	Data <Data>	[1..1]			1137
	FailedSecurities <FaildScties>	[1..1]	±		1138
	FailedCash <FaildCsh>	[1..1]	±		1138
	FreeOfPayment <FreeOfPmt>	[1..1]			1138
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1139
Or}	Data <Data>	[1..1]			1139
	FailedSecurities <FaildScties>	[1..1]	±		1139
	FailedCash <FaildCsh>	[1..1]	±		1139
	CollateralManagementOperation <CollMgmtOpr>	[1..1]			1139
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1141
Or}	Data <Data>	[1..1]			1141
	IntraCSD <IntraCSD>	[1..1]			1143
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1144
Or}	Data <Data>	[1..1]			1145
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1145
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1146
Or}	Data <Data>	[1..1]			1146
	FailedSecurities <FaildScties>	[1..1]	±		1146

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedCash <FaildCsh>	[1..1]	±		1146
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1147
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1147
Or}	Data <Data>	[1..1]			1147
	FailedSecurities <FaildScties>	[1..1]	±		1147
	FailedCash <FaildCsh>	[1..1]	±		1148
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1148
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1148
Or}	Data <Data>	[1..1]			1148
	FailedSecurities <FaildScties>	[1..1]	±		1149
	FailedCash <FaildCsh>	[1..1]	±		1149
	FreeOfPayment <FreeOfPmt>	[1..1]			1149
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1150
Or}	Data <Data>	[1..1]			1150
	FailedSecurities <FaildScties>	[1..1]	±		1150
	FailedCash <FaildCsh>	[1..1]	±		1150
	CrossCSD <CrossCSD>	[1..1]			1150
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1151
Or}	Data <Data>	[1..1]			1152
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1152
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1153
Or}	Data <Data>	[1..1]			1153
	FailedSecurities <FaildScties>	[1..1]	±		1153
	FailedCash <FaildCsh>	[1..1]	±		1153
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1154
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1154
Or}	Data <Data>	[1..1]			1154
	FailedSecurities <FaildScties>	[1..1]	±		1154
	FailedCash <FaildCsh>	[1..1]	±		1155
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1155
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1155

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			1155
	FailedSecurities <FaildScties>	[1..1]	±		1156
	FailedCash <FaildCsh>	[1..1]	±		1156
	FreeOfPayment <FreeOfPmt>	[1..1]			1156
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1157
Or}	Data <Data>	[1..1]			1157
	FailedSecurities <FaildScties>	[1..1]	±		1157
	FailedCash <FaildCsh>	[1..1]	±		1157
	SecuritiesLendingOrBorrowing <SctiesLndgOrBrrwg>	[1..1]			1157
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1159
Or}	Data <Data>	[1..1]			1159
	IntraCSD <IntraCSD>	[1..1]			1161
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1162
Or}	Data <Data>	[1..1]			1163
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1163
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1164
Or}	Data <Data>	[1..1]			1164
	FailedSecurities <FaildScties>	[1..1]	±		1164
	FailedCash <FaildCsh>	[1..1]	±		1164
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1165
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1165
Or}	Data <Data>	[1..1]			1165
	FailedSecurities <FaildScties>	[1..1]	±		1165
	FailedCash <FaildCsh>	[1..1]	±		1166
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1166
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1166
Or}	Data <Data>	[1..1]			1166
	FailedSecurities <FaildScties>	[1..1]	±		1167
	FailedCash <FaildCsh>	[1..1]	±		1167
	FreeOfPayment <FreeOfPmt>	[1..1]			1167
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1168

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			1168
	FailedSecurities <FaildScties>	[1..1]	±		1168
	FailedCash <FaildCsh>	[1..1]	±		1168
	CrossCSD <CrossCSD>	[1..1]			1168
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1169
Or}	Data <Data>	[1..1]			1170
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1170
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1171
Or}	Data <Data>	[1..1]			1171
	FailedSecurities <FaildScties>	[1..1]	±		1171
	FailedCash <FaildCsh>	[1..1]	±		1171
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1172
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1172
Or}	Data <Data>	[1..1]			1172
	FailedSecurities <FaildScties>	[1..1]	±		1172
	FailedCash <FaildCsh>	[1..1]	±		1173
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1173
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1173
Or}	Data <Data>	[1..1]			1173
	FailedSecurities <FaildScties>	[1..1]	±		1174
	FailedCash <FaildCsh>	[1..1]	±		1174
	FreeOfPayment <FreeOfPmt>	[1..1]			1174
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1175
Or}	Data <Data>	[1..1]			1175
	FailedSecurities <FaildScties>	[1..1]	±		1175
	FailedCash <FaildCsh>	[1..1]	±		1175
	RepurchaseAgreement <RpAgrmt>	[1..1]			1175
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1177
Or}	Data <Data>	[1..1]			1177
	IntraCSD <IntraCSD>	[1..1]			1179
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1180

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			1181
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1181
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1182
Or}	Data <Data>	[1..1]			1182
	FailedSecurities <FaildScties>	[1..1]	±		1182
	FailedCash <FaildCsh>	[1..1]	±		1182
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1183
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1183
Or}	Data <Data>	[1..1]			1183
	FailedSecurities <FaildScties>	[1..1]	±		1183
	FailedCash <FaildCsh>	[1..1]	±		1184
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1184
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1184
Or}	Data <Data>	[1..1]			1184
	FailedSecurities <FaildScties>	[1..1]	±		1185
	FailedCash <FaildCsh>	[1..1]	±		1185
	FreeOfPayment <FreeOfPmt>	[1..1]			1185
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1186
Or}	Data <Data>	[1..1]			1186
	FailedSecurities <FaildScties>	[1..1]	±		1186
	FailedCash <FaildCsh>	[1..1]	±		1186
	CrossCSD <CrossCSD>	[1..1]			1186
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1187
Or}	Data <Data>	[1..1]			1188
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1188
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1189
Or}	Data <Data>	[1..1]			1189
	FailedSecurities <FaildScties>	[1..1]	±		1189
	FailedCash <FaildCsh>	[1..1]	±		1189
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1190
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1190

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			1190
	FailedSecurities <FaildScties>	[1..1]	±		1190
	FailedCash <FaildCsh>	[1..1]	±		1191
	PaymentFreeOfDelivery <PmtFreeOfDlrvy>	[1..1]			1191
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1191
Or}	Data <Data>	[1..1]			1191
	FailedSecurities <FaildScties>	[1..1]	±		1192
	FailedCash <FaildCsh>	[1..1]	±		1192
	FreeOfPayment <FreeOfPmt>	[1..1]			1192
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1193
Or}	Data <Data>	[1..1]			1193
	FailedSecurities <FaildScties>	[1..1]	±		1193
	FailedCash <FaildCsh>	[1..1]	±		1193
	Other <Othr>	[1..1]			1193
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1195
Or}	Data <Data>	[1..1]			1195
	IntraCSD <IntraCSD>	[1..1]			1197
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1198
Or}	Data <Data>	[1..1]			1199
	DeliveryVersusPayment <DlrvyVrssPmt>	[1..1]			1199
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1200
Or}	Data <Data>	[1..1]			1200
	FailedSecurities <FaildScties>	[1..1]	±		1200
	FailedCash <FaildCsh>	[1..1]	±		1200
	DeliveryWithPayment <DlrvyWthPmt>	[1..1]			1201
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1201
Or}	Data <Data>	[1..1]			1201
	FailedSecurities <FaildScties>	[1..1]	±		1201
	FailedCash <FaildCsh>	[1..1]	±		1202
	PaymentFreeOfDelivery <PmtFreeOfDlrvy>	[1..1]			1202
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1202

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			1202
	FailedSecurities <FaildScties>	[1..1]	±		1203
	FailedCash <FaildCsh>	[1..1]	±		1203
	FreeOfPayment <FreeOfPmt>	[1..1]			1203
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1204
Or}	Data <Data>	[1..1]			1204
	FailedSecurities <FaildScties>	[1..1]	±		1204
	FailedCash <FaildCsh>	[1..1]	±		1204
	CrossCSD <CrossCSD>	[1..1]			1204
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1205
Or}	Data <Data>	[1..1]			1206
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1206
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1207
Or}	Data <Data>	[1..1]			1207
	FailedSecurities <FaildScties>	[1..1]	±		1207
	FailedCash <FaildCsh>	[1..1]	±		1207
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1208
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1208
Or}	Data <Data>	[1..1]			1208
	FailedSecurities <FaildScties>	[1..1]	±		1208
	FailedCash <FaildCsh>	[1..1]	±		1209
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1209
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1209
Or}	Data <Data>	[1..1]			1209
	FailedSecurities <FaildScties>	[1..1]	±		1210
	FailedCash <FaildCsh>	[1..1]	±		1210
	FreeOfPayment <FreeOfPmt>	[1..1]			1210
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1211
Or}	Data <Data>	[1..1]			1211
	FailedSecurities <FaildScties>	[1..1]	±		1211
	FailedCash <FaildCsh>	[1..1]	±		1211

3.4.3.2.1 Equity <Eqty>

Presence: [1..1]

Definition: Shares in companies and other securities equivalent to shares in companies, partnerships or other entities, and depositary receipts in respect of share.

Equity <Eqty> contains one of the following **SettlementFailsDailyTransactionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		249
Or}	Data <Data>	[1..1]			249
	SecuritiesBuyOrSell <SctiesBuyOrSell>	[1..1]			257
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		259
Or}	Data <Data>	[1..1]			259
	IntraCSD <IntraCSD>	[1..1]			261
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		262
Or}	Data <Data>	[1..1]			263
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			263
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		264
Or}	Data <Data>	[1..1]			264
	FailedSecurities <FaildScties>	[1..1]	±		264
	FailedCash <FaildCsh>	[1..1]	±		264
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			265
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		265
Or}	Data <Data>	[1..1]			265
	FailedSecurities <FaildScties>	[1..1]	±		265
	FailedCash <FaildCsh>	[1..1]	±		266
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			266
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		266
Or}	Data <Data>	[1..1]			266
	FailedSecurities <FaildScties>	[1..1]	±		267
	FailedCash <FaildCsh>	[1..1]	±		267
	FreeOfPayment <FreeOfPmt>	[1..1]			267
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		268
Or}	Data <Data>	[1..1]			268
	FailedSecurities <FaildScties>	[1..1]	±		268
	FailedCash <FaildCsh>	[1..1]	±		268
	CrossCSD <CrossCSD>	[1..1]			268
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		269
Or}	Data <Data>	[1..1]			270

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			270
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		271
Or}	Data <Data>	[1..1]			271
	FailedSecurities <FaildScities>	[1..1]	±		271
	FailedCash <FaildCsh>	[1..1]	±		271
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			272
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		272
Or}	Data <Data>	[1..1]			272
	FailedSecurities <FaildScities>	[1..1]	±		272
	FailedCash <FaildCsh>	[1..1]	±		273
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			273
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		273
Or}	Data <Data>	[1..1]			273
	FailedSecurities <FaildScities>	[1..1]	±		274
	FailedCash <FaildCsh>	[1..1]	±		274
	FreeOfPayment <FreeOfPmt>	[1..1]			274
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		275
Or}	Data <Data>	[1..1]			275
	FailedSecurities <FaildScities>	[1..1]	±		275
	FailedCash <FaildCsh>	[1..1]	±		275
	CollateralManagementOperation <CollMgmtOpr>	[1..1]			275
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		277
Or}	Data <Data>	[1..1]			277
	IntraCSD <IntraCSD>	[1..1]			279
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		280
Or}	Data <Data>	[1..1]			281
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			281
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		282
Or}	Data <Data>	[1..1]			282
	FailedSecurities <FaildScities>	[1..1]	±		282
	FailedCash <FaildCsh>	[1..1]	±		282

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			283
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		283
Or}	Data <Data>	[1..1]			283
	FailedSecurities <FaildScities>	[1..1]	±		283
	FailedCash <FaildCsh>	[1..1]	±		284
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			284
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		284
Or}	Data <Data>	[1..1]			284
	FailedSecurities <FaildScities>	[1..1]	±		285
	FailedCash <FaildCsh>	[1..1]	±		285
	FreeOfPayment <FreeOfPmt>	[1..1]			285
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		286
Or}	Data <Data>	[1..1]			286
	FailedSecurities <FaildScities>	[1..1]	±		286
	FailedCash <FaildCsh>	[1..1]	±		286
	CrossCSD <CrossCSD>	[1..1]			286
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		287
Or}	Data <Data>	[1..1]			288
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			288
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		289
Or}	Data <Data>	[1..1]			289
	FailedSecurities <FaildScities>	[1..1]	±		289
	FailedCash <FaildCsh>	[1..1]	±		289
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			290
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		290
Or}	Data <Data>	[1..1]			290
	FailedSecurities <FaildScities>	[1..1]	±		290
	FailedCash <FaildCsh>	[1..1]	±		291
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			291
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		291
Or}	Data <Data>	[1..1]			291

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		292
	FailedCash <FaildCsh>	[1..1]	±		292
	FreeOfPayment <FreeOfPmt>	[1..1]			292
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		293
Or}	Data <Data>	[1..1]			293
	FailedSecurities <FaildScies>	[1..1]	±		293
	FailedCash <FaildCsh>	[1..1]	±		293
	SecuritiesLendingOrBorrowing <SciesLndgOrBrrwg>	[1..1]			293
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		295
Or}	Data <Data>	[1..1]			295
	IntraCSD <IntraCSD>	[1..1]			297
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		298
Or}	Data <Data>	[1..1]			299
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			299
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		300
Or}	Data <Data>	[1..1]			300
	FailedSecurities <FaildScies>	[1..1]	±		300
	FailedCash <FaildCsh>	[1..1]	±		300
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			301
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		301
Or}	Data <Data>	[1..1]			301
	FailedSecurities <FaildScies>	[1..1]	±		301
	FailedCash <FaildCsh>	[1..1]	±		302
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			302
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		302
Or}	Data <Data>	[1..1]			302
	FailedSecurities <FaildScies>	[1..1]	±		303
	FailedCash <FaildCsh>	[1..1]	±		303
	FreeOfPayment <FreeOfPmt>	[1..1]			303
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		304
Or}	Data <Data>	[1..1]			304

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScities>	[1..1]	±		304
	FailedCash <FaildCsh>	[1..1]	±		304
	CrossCSD <CrossCSD>	[1..1]			304
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		305
Or}	Data <Data>	[1..1]			306
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			306
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		307
Or}	Data <Data>	[1..1]			307
	FailedSecurities <FaildScities>	[1..1]	±		307
	FailedCash <FaildCsh>	[1..1]	±		307
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			308
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		308
Or}	Data <Data>	[1..1]			308
	FailedSecurities <FaildScities>	[1..1]	±		308
	FailedCash <FaildCsh>	[1..1]	±		309
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			309
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		309
Or}	Data <Data>	[1..1]			309
	FailedSecurities <FaildScities>	[1..1]	±		310
	FailedCash <FaildCsh>	[1..1]	±		310
	FreeOfPayment <FreeOfPmt>	[1..1]			310
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		311
Or}	Data <Data>	[1..1]			311
	FailedSecurities <FaildScities>	[1..1]	±		311
	FailedCash <FaildCsh>	[1..1]	±		311
	RepurchaseAgreement <RpAgrmt>	[1..1]			311
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		313
Or}	Data <Data>	[1..1]			313
	IntraCSD <IntraCSD>	[1..1]			315
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		316
Or}	Data <Data>	[1..1]			317

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			317
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		318
Or}	Data <Data>	[1..1]			318
	FailedSecurities <FaildScities>	[1..1]	±		318
	FailedCash <FaildCsh>	[1..1]	±		318
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			319
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		319
Or}	Data <Data>	[1..1]			319
	FailedSecurities <FaildScities>	[1..1]	±		319
	FailedCash <FaildCsh>	[1..1]	±		320
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			320
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		320
Or}	Data <Data>	[1..1]			320
	FailedSecurities <FaildScities>	[1..1]	±		321
	FailedCash <FaildCsh>	[1..1]	±		321
	FreeOfPayment <FreeOfPmt>	[1..1]			321
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		322
Or}	Data <Data>	[1..1]			322
	FailedSecurities <FaildScities>	[1..1]	±		322
	FailedCash <FaildCsh>	[1..1]	±		322
	CrossCSD <CrossCSD>	[1..1]			322
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		323
Or}	Data <Data>	[1..1]			324
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			324
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		325
Or}	Data <Data>	[1..1]			325
	FailedSecurities <FaildScities>	[1..1]	±		325
	FailedCash <FaildCsh>	[1..1]	±		325
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			326
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		326
Or}	Data <Data>	[1..1]			326

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScities>	[1..1]	±		326
	FailedCash <FaildCsh>	[1..1]	±		327
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			327
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		327
Or}	Data <Data>	[1..1]			327
	FailedSecurities <FaildScities>	[1..1]	±		328
	FailedCash <FaildCsh>	[1..1]	±		328
	FreeOfPayment <FreeOfPmt>	[1..1]			328
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		329
Or}	Data <Data>	[1..1]			329
	FailedSecurities <FaildScities>	[1..1]	±		329
	FailedCash <FaildCsh>	[1..1]	±		329
	Other <Othr>	[1..1]			329
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		331
Or}	Data <Data>	[1..1]			331
	IntraCSD <IntraCSD>	[1..1]			333
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		334
Or}	Data <Data>	[1..1]			335
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			335
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		336
Or}	Data <Data>	[1..1]			336
	FailedSecurities <FaildScities>	[1..1]	±		336
	FailedCash <FaildCsh>	[1..1]	±		336
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			337
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		337
Or}	Data <Data>	[1..1]			337
	FailedSecurities <FaildScities>	[1..1]	±		337
	FailedCash <FaildCsh>	[1..1]	±		338
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			338
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		338
Or}	Data <Data>	[1..1]			338

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScities>	[1..1]	±		339
	FailedCash <FaildCsh>	[1..1]	±		339
	FreeOfPayment <FreeOfPmt>	[1..1]			339
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		340
Or}	Data <Data>	[1..1]			340
	FailedSecurities <FaildScities>	[1..1]	±		340
	FailedCash <FaildCsh>	[1..1]	±		340
	CrossCSD <CrossCSD>	[1..1]			340
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		341
Or}	Data <Data>	[1..1]			342
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			342
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		343
Or}	Data <Data>	[1..1]			343
	FailedSecurities <FaildScities>	[1..1]	±		343
	FailedCash <FaildCsh>	[1..1]	±		343
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			344
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		344
Or}	Data <Data>	[1..1]			344
	FailedSecurities <FaildScities>	[1..1]	±		344
	FailedCash <FaildCsh>	[1..1]	±		345
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			345
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		345
Or}	Data <Data>	[1..1]			345
	FailedSecurities <FaildScities>	[1..1]	±		346
	FailedCash <FaildCsh>	[1..1]	±		346
	FreeOfPayment <FreeOfPmt>	[1..1]			346
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		347
Or}	Data <Data>	[1..1]			347
	FailedSecurities <FaildScities>	[1..1]	±		347
	FailedCash <FaildCsh>	[1..1]	±		347

3.4.3.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementFailsDailyTransactionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesBuyOrSell <ScitiesBuyOrSell>	[1..1]			257
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		259
Or}	Data <Data>	[1..1]			259
	IntraCSD <IntraCSD>	[1..1]			261
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		262
Or}	Data <Data>	[1..1]			263
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			263
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		264
Or}	Data <Data>	[1..1]			264
	FailedSecurities <FaildScities>	[1..1]	±		264
	FailedCash <FaildCsh>	[1..1]	±		264
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			265
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		265
Or}	Data <Data>	[1..1]			265
	FailedSecurities <FaildScities>	[1..1]	±		265
	FailedCash <FaildCsh>	[1..1]	±		266
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			266
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		266
Or}	Data <Data>	[1..1]			266
	FailedSecurities <FaildScities>	[1..1]	±		267
	FailedCash <FaildCsh>	[1..1]	±		267
	FreeOfPayment <FreeOfPmt>	[1..1]			267
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		268
Or}	Data <Data>	[1..1]			268
	FailedSecurities <FaildScities>	[1..1]	±		268
	FailedCash <FaildCsh>	[1..1]	±		268
	CrossCSD <CrossCSD>	[1..1]			268
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		269
Or}	Data <Data>	[1..1]			270
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			270
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		271

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			271
	FailedSecurities <FaildScies>	[1..1]	±		271
	FailedCash <FaildCsh>	[1..1]	±		271
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			272
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		272
Or}	Data <Data>	[1..1]			272
	FailedSecurities <FaildScies>	[1..1]	±		272
	FailedCash <FaildCsh>	[1..1]	±		273
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			273
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		273
Or}	Data <Data>	[1..1]			273
	FailedSecurities <FaildScies>	[1..1]	±		274
	FailedCash <FaildCsh>	[1..1]	±		274
	FreeOfPayment <FreeOfPmt>	[1..1]			274
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		275
Or}	Data <Data>	[1..1]			275
	FailedSecurities <FaildScies>	[1..1]	±		275
	FailedCash <FaildCsh>	[1..1]	±		275
	CollateralManagementOperation <CollMgmtOpr>	[1..1]			275
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		277
Or}	Data <Data>	[1..1]			277
	IntraCSD <IntraCSD>	[1..1]			279
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		280
Or}	Data <Data>	[1..1]			281
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			281
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		282
Or}	Data <Data>	[1..1]			282
	FailedSecurities <FaildScies>	[1..1]	±		282
	FailedCash <FaildCsh>	[1..1]	±		282
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			283
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		283

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			283
	FailedSecurities <FaildScies>	[1..1]	±		283
	FailedCash <FaildCsh>	[1..1]	±		284
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			284
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		284
Or}	Data <Data>	[1..1]			284
	FailedSecurities <FaildScies>	[1..1]	±		285
	FailedCash <FaildCsh>	[1..1]	±		285
	FreeOfPayment <FreeOfPmt>	[1..1]			285
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		286
Or}	Data <Data>	[1..1]			286
	FailedSecurities <FaildScies>	[1..1]	±		286
	FailedCash <FaildCsh>	[1..1]	±		286
	CrossCSD <CrossCSD>	[1..1]			286
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		287
Or}	Data <Data>	[1..1]			288
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			288
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		289
Or}	Data <Data>	[1..1]			289
	FailedSecurities <FaildScies>	[1..1]	±		289
	FailedCash <FaildCsh>	[1..1]	±		289
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			290
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		290
Or}	Data <Data>	[1..1]			290
	FailedSecurities <FaildScies>	[1..1]	±		290
	FailedCash <FaildCsh>	[1..1]	±		291
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			291
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		291
Or}	Data <Data>	[1..1]			291
	FailedSecurities <FaildScies>	[1..1]	±		292
	FailedCash <FaildCsh>	[1..1]	±		292

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FreeOfPayment <FreeOfPmt>	[1..1]			292
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		293
Or}	Data <Data>	[1..1]			293
	FailedSecurities <FaildScies>	[1..1]	±		293
	FailedCash <FaildCsh>	[1..1]	±		293
	SecuritiesLendingOrBorrowing <SciesLndgOrBrrwg>	[1..1]			293
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		295
Or}	Data <Data>	[1..1]			295
	IntraCSD <IntraCSD>	[1..1]			297
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		298
Or}	Data <Data>	[1..1]			299
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			299
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		300
Or}	Data <Data>	[1..1]			300
	FailedSecurities <FaildScies>	[1..1]	±		300
	FailedCash <FaildCsh>	[1..1]	±		300
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			301
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		301
Or}	Data <Data>	[1..1]			301
	FailedSecurities <FaildScies>	[1..1]	±		301
	FailedCash <FaildCsh>	[1..1]	±		302
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			302
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		302
Or}	Data <Data>	[1..1]			302
	FailedSecurities <FaildScies>	[1..1]	±		303
	FailedCash <FaildCsh>	[1..1]	±		303
	FreeOfPayment <FreeOfPmt>	[1..1]			303
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		304
Or}	Data <Data>	[1..1]			304
	FailedSecurities <FaildScies>	[1..1]	±		304
	FailedCash <FaildCsh>	[1..1]	±		304

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CrossCSD <CrossCSD>	[1..1]			304
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		305
Or}	Data <Data>	[1..1]			306
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			306
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		307
Or}	Data <Data>	[1..1]			307
	FailedSecurities <FaildScies>	[1..1]	±		307
	FailedCash <FaildCsh>	[1..1]	±		307
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			308
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		308
Or}	Data <Data>	[1..1]			308
	FailedSecurities <FaildScies>	[1..1]	±		308
	FailedCash <FaildCsh>	[1..1]	±		309
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			309
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		309
Or}	Data <Data>	[1..1]			309
	FailedSecurities <FaildScies>	[1..1]	±		310
	FailedCash <FaildCsh>	[1..1]	±		310
	FreeOfPayment <FreeOfPmt>	[1..1]			310
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		311
Or}	Data <Data>	[1..1]			311
	FailedSecurities <FaildScies>	[1..1]	±		311
	FailedCash <FaildCsh>	[1..1]	±		311
	RepurchaseAgreement <RpAgrmt>	[1..1]			311
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		313
Or}	Data <Data>	[1..1]			313
	IntraCSD <IntraCSD>	[1..1]			315
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		316
Or}	Data <Data>	[1..1]			317
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			317
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		318

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			318
	FailedSecurities <FaildScies>	[1..1]	±		318
	FailedCash <FaildCsh>	[1..1]	±		318
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			319
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		319
Or}	Data <Data>	[1..1]			319
	FailedSecurities <FaildScies>	[1..1]	±		319
	FailedCash <FaildCsh>	[1..1]	±		320
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			320
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		320
Or}	Data <Data>	[1..1]			320
	FailedSecurities <FaildScies>	[1..1]	±		321
	FailedCash <FaildCsh>	[1..1]	±		321
	FreeOfPayment <FreeOfPmt>	[1..1]			321
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		322
Or}	Data <Data>	[1..1]			322
	FailedSecurities <FaildScies>	[1..1]	±		322
	FailedCash <FaildCsh>	[1..1]	±		322
	CrossCSD <CrossCSD>	[1..1]			322
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		323
Or}	Data <Data>	[1..1]			324
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			324
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		325
Or}	Data <Data>	[1..1]			325
	FailedSecurities <FaildScies>	[1..1]	±		325
	FailedCash <FaildCsh>	[1..1]	±		325
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			326
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		326
Or}	Data <Data>	[1..1]			326
	FailedSecurities <FaildScies>	[1..1]	±		326
	FailedCash <FaildCsh>	[1..1]	±		327

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			327
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		327
Or}	Data <Data>	[1..1]			327
	FailedSecurities <FaildScities>	[1..1]	±		328
	FailedCash <FaildCsh>	[1..1]	±		328
	FreeOfPayment <FreeOfPmt>	[1..1]			328
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		329
Or}	Data <Data>	[1..1]			329
	FailedSecurities <FaildScities>	[1..1]	±		329
	FailedCash <FaildCsh>	[1..1]	±		329
	Other <Othr>	[1..1]			329
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		331
Or}	Data <Data>	[1..1]			331
	IntraCSD <IntraCSD>	[1..1]			333
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		334
Or}	Data <Data>	[1..1]			335
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			335
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		336
Or}	Data <Data>	[1..1]			336
	FailedSecurities <FaildScities>	[1..1]	±		336
	FailedCash <FaildCsh>	[1..1]	±		336
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			337
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		337
Or}	Data <Data>	[1..1]			337
	FailedSecurities <FaildScities>	[1..1]	±		337
	FailedCash <FaildCsh>	[1..1]	±		338
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			338
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		338
Or}	Data <Data>	[1..1]			338
	FailedSecurities <FaildScities>	[1..1]	±		339
	FailedCash <FaildCsh>	[1..1]	±		339

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FreeOfPayment <FreeOfPmt>	[1..1]			339
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		340
Or}	Data <Data>	[1..1]			340
	FailedSecurities <FaildScies>	[1..1]	±		340
	FailedCash <FaildCsh>	[1..1]	±		340
	CrossCSD <CrossCSD>	[1..1]			340
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		341
Or}	Data <Data>	[1..1]			342
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			342
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		343
Or}	Data <Data>	[1..1]			343
	FailedSecurities <FaildScies>	[1..1]	±		343
	FailedCash <FaildCsh>	[1..1]	±		343
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			344
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		344
Or}	Data <Data>	[1..1]			344
	FailedSecurities <FaildScies>	[1..1]	±		344
	FailedCash <FaildCsh>	[1..1]	±		345
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			345
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		345
Or}	Data <Data>	[1..1]			345
	FailedSecurities <FaildScies>	[1..1]	±		346
	FailedCash <FaildCsh>	[1..1]	±		346
	FreeOfPayment <FreeOfPmt>	[1..1]			346
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		347
Or}	Data <Data>	[1..1]			347
	FailedSecurities <FaildScies>	[1..1]	±		347
	FailedCash <FaildCsh>	[1..1]	±		347

3.4.3.2.1.2.1 SecuritiesBuyOrSell <SctiesBuyOrSell>

Presence: [1..1]

Definition: Purchase or sale of securities.

SecuritiesBuyOrSell <SctiesBuyOrSell> contains one of the following
SettlementFailsDailyCSD1Choice elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		259
Or}	Data <Data>	[1..1]			259
	IntraCSD <IntraCSD>	[1..1]			261
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		262
Or}	Data <Data>	[1..1]			263
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			263
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		264
Or}	Data <Data>	[1..1]			264
	FailedSecurities <FaildScties>	[1..1]	±		264
	FailedCash <FaildCsh>	[1..1]	±		264
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			265
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		265
Or}	Data <Data>	[1..1]			265
	FailedSecurities <FaildScties>	[1..1]	±		265
	FailedCash <FaildCsh>	[1..1]	±		266
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			266
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		266
Or}	Data <Data>	[1..1]			266
	FailedSecurities <FaildScties>	[1..1]	±		267
	FailedCash <FaildCsh>	[1..1]	±		267
	FreeOfPayment <FreeOfPmt>	[1..1]			267
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		268
Or}	Data <Data>	[1..1]			268
	FailedSecurities <FaildScties>	[1..1]	±		268
	FailedCash <FaildCsh>	[1..1]	±		268
	CrossCSD <CrossCSD>	[1..1]			268
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		269
Or}	Data <Data>	[1..1]			270
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			270
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		271

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			271
	FailedSecurities <FaildScies>	[1..1]	±		271
	FailedCash <FaildCsh>	[1..1]	±		271
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			272
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		272
Or}	Data <Data>	[1..1]			272
	FailedSecurities <FaildScies>	[1..1]	±		272
	FailedCash <FaildCsh>	[1..1]	±		273
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			273
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		273
Or}	Data <Data>	[1..1]			273
	FailedSecurities <FaildScies>	[1..1]	±		274
	FailedCash <FaildCsh>	[1..1]	±		274
	FreeOfPayment <FreeOfPmt>	[1..1]			274
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		275
Or}	Data <Data>	[1..1]			275
	FailedSecurities <FaildScies>	[1..1]	±		275
	FailedCash <FaildCsh>	[1..1]	±		275

3.4.3.2.1.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.1.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementFailsDailyCSD3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraCSD <IntraCSD>	[1..1]			261
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		262
Or}	Data <Data>	[1..1]			263
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			263
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		264
Or}	Data <Data>	[1..1]			264
	FailedSecurities <FaildScies>	[1..1]	±		264
	FailedCash <FaildCsh>	[1..1]	±		264
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			265
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		265
Or}	Data <Data>	[1..1]			265
	FailedSecurities <FaildScies>	[1..1]	±		265
	FailedCash <FaildCsh>	[1..1]	±		266
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			266
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		266
Or}	Data <Data>	[1..1]			266
	FailedSecurities <FaildScies>	[1..1]	±		267
	FailedCash <FaildCsh>	[1..1]	±		267
	FreeOfPayment <FreeOfPmt>	[1..1]			267
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		268
Or}	Data <Data>	[1..1]			268
	FailedSecurities <FaildScies>	[1..1]	±		268
	FailedCash <FaildCsh>	[1..1]	±		268
	CrossCSD <CrossCSD>	[1..1]			268
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		269
Or}	Data <Data>	[1..1]			270
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			270
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		271
Or}	Data <Data>	[1..1]			271
	FailedSecurities <FaildScies>	[1..1]	±		271
	FailedCash <FaildCsh>	[1..1]	±		271

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			272
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		272
Or}	Data <Data>	[1..1]			272
	FailedSecurities <FaildScties>	[1..1]	±		272
	FailedCash <FaildCsh>	[1..1]	±		273
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			273
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		273
Or}	Data <Data>	[1..1]			273
	FailedSecurities <FaildScties>	[1..1]	±		274
	FailedCash <FaildCsh>	[1..1]	±		274
	FreeOfPayment <FreeOfPmt>	[1..1]			274
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		275
Or}	Data <Data>	[1..1]			275
	FailedSecurities <FaildScties>	[1..1]	±		275
	FailedCash <FaildCsh>	[1..1]	±		275

3.4.3.2.1.2.1.2.1 IntraCSD <IntraCSD>

Presence: [1..1]

Definition: Intra-CSD settlement instructions data.

IntraCSD <IntraCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		262
Or}	Data <Data>	[1..1]			263
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			263
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		264
Or}	Data <Data>	[1..1]			264
	FailedSecurities <FaildScties>	[1..1]	±		264
	FailedCash <FaildCsh>	[1..1]	±		264
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			265
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		265
Or}	Data <Data>	[1..1]			265
	FailedSecurities <FaildScties>	[1..1]	±		265
	FailedCash <FaildCsh>	[1..1]	±		266
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			266
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		266
Or}	Data <Data>	[1..1]			266
	FailedSecurities <FaildScties>	[1..1]	±		267
	FailedCash <FaildCsh>	[1..1]	±		267
	FreeOfPayment <FreeOfPmt>	[1..1]			267
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		268
Or}	Data <Data>	[1..1]			268
	FailedSecurities <FaildScties>	[1..1]	±		268
	FailedCash <FaildCsh>	[1..1]	±		268

3.4.3.2.1.2.1.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.1.2.1.2.1.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			263
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		264
Or}	Data <Data>	[1..1]			264
	FailedSecurities <FaildScties>	[1..1]	±		264
	FailedCash <FaildCsh>	[1..1]	±		264
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			265
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		265
Or}	Data <Data>	[1..1]			265
	FailedSecurities <FaildScties>	[1..1]	±		265
	FailedCash <FaildCsh>	[1..1]	±		266
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			266
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		266
Or}	Data <Data>	[1..1]			266
	FailedSecurities <FaildScties>	[1..1]	±		267
	FailedCash <FaildCsh>	[1..1]	±		267
	FreeOfPayment <FreeOfPmt>	[1..1]			267
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		268
Or}	Data <Data>	[1..1]			268
	FailedSecurities <FaildScties>	[1..1]	±		268
	FailedCash <FaildCsh>	[1..1]	±		268

3.4.3.2.1.2.1.2.1.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		264
Or}	Data <Data>	[1..1]			264
	FailedSecurities <FaildScties>	[1..1]	±		264
	FailedCash <FaildCsh>	[1..1]	±		264

3.4.3.2.1.2.1.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.1.2.1.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		264
	FailedCash <FaildCsh>	[1..1]	±		264

3.4.3.2.1.2.1.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.1.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.1.2.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		265
Or}	Data <Data>	[1..1]			265
	FailedSecurities <FaillScies>	[1..1]	±		265
	FailedCash <FaillCsh>	[1..1]	±		266

3.4.3.2.1.2.1.2.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.1.2.1.2.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScies>	[1..1]	±		265
	FailedCash <FaillCsh>	[1..1]	±		266

3.4.3.2.1.2.1.2.2.2.2.1 FailedSecurities <FaillScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.1.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.1.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		266
Or}	Data <Data>	[1..1]			266
	FailedSecurities <FailedScities>	[1..1]	±		267
	FailedCash <FailedCsh>	[1..1]	±		267

3.4.3.2.1.2.1.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.1.2.1.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		267
	FailedCash <FaildCsh>	[1..1]	±		267

3.4.3.2.1.2.1.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.1.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.1.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		268
Or}	Data <Data>	[1..1]			268
	FailedSecurities <FaildScies>	[1..1]	±		268
	FailedCash <FaildCsh>	[1..1]	±		268

3.4.3.2.1.2.1.2.1.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.1.2.1.2.1.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		268
	FailedCash <FaildCsh>	[1..1]	±		268

3.4.3.2.1.2.1.2.1.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.1.2.1.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.1.2.2 CrossCSD <CrossCSD>*Presence:* [1..1]*Definition:* Cross-CSD settlement instructions data.

CrossCSD <CrossCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		269
Or}	Data <Data>	[1..1]			270
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			270
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		271
Or}	Data <Data>	[1..1]			271
	FailedSecurities <FaildScties>	[1..1]	±		271
	FailedCash <FaildCsh>	[1..1]	±		271
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			272
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		272
Or}	Data <Data>	[1..1]			272
	FailedSecurities <FaildScties>	[1..1]	±		272
	FailedCash <FaildCsh>	[1..1]	±		273
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			273
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		273
Or}	Data <Data>	[1..1]			273
	FailedSecurities <FaildScties>	[1..1]	±		274
	FailedCash <FaildCsh>	[1..1]	±		274
	FreeOfPayment <FreeOfPmt>	[1..1]			274
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		275
Or}	Data <Data>	[1..1]			275
	FailedSecurities <FaildScties>	[1..1]	±		275
	FailedCash <FaildCsh>	[1..1]	±		275

3.4.3.2.1.2.1.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.1.2.1.2.2.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			270
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		271
Or}	Data <Data>	[1..1]			271
	FailedSecurities <FaildScties>	[1..1]	±		271
	FailedCash <FaildCsh>	[1..1]	±		271
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			272
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		272
Or}	Data <Data>	[1..1]			272
	FailedSecurities <FaildScties>	[1..1]	±		272
	FailedCash <FaildCsh>	[1..1]	±		273
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			273
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		273
Or}	Data <Data>	[1..1]			273
	FailedSecurities <FaildScties>	[1..1]	±		274
	FailedCash <FaildCsh>	[1..1]	±		274
	FreeOfPayment <FreeOfPmt>	[1..1]			274
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		275
Or}	Data <Data>	[1..1]			275
	FailedSecurities <FaildScties>	[1..1]	±		275
	FailedCash <FaildCsh>	[1..1]	±		275

3.4.3.2.1.2.1.2.2.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		271
Or}	Data <Data>	[1..1]			271
	FailedSecurities <FaildScties>	[1..1]	±		271
	FailedCash <FaildCsh>	[1..1]	±		271

3.4.3.2.1.2.2.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.1.2.2.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		271
	FailedCash <FaildCsh>	[1..1]	±		271

3.4.3.2.1.2.2.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.2.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.1.2.2.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		272
Or}	Data <Data>	[1..1]			272
	FailedSecurities <FaildScities>	[1..1]	±		272
	FailedCash <FaildCsh>	[1..1]	±		273

3.4.3.2.1.2.1.2.2.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.1.2.1.2.2.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScities>	[1..1]	±		272
	FailedCash <FaildCsh>	[1..1]	±		273

3.4.3.2.1.2.1.2.2.2.2.2.1 FailedSecurities <FaildScities>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.1.2.2.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.1.2.2.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		273
Or}	Data <Data>	[1..1]			273
	FailedSecurities <FailedScities>	[1..1]	±		274
	FailedCash <FailedCsh>	[1..1]	±		274

3.4.3.2.1.2.1.2.2.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.1.2.1.2.2.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		274
	FailedCash <FaildCsh>	[1..1]	±		274

3.4.3.2.1.2.1.2.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.1.2.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.1.2.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		275
Or}	Data <Data>	[1..1]			275
	FailedSecurities <FaildScies>	[1..1]	±		275
	FailedCash <FaildCsh>	[1..1]	±		275

3.4.3.2.1.2.1.2.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.1.2.1.2.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		275
	FailedCash <FaildCsh>	[1..1]	±		275

3.4.3.2.1.2.1.2.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.1.2.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.2 CollateralManagementOperation <CollMgmtOpr>*Presence:* [1..1]*Definition:* Relates to securities transfers aiming to provide or to return collateral.

CollateralManagementOperation <ColIMgmtOpr> contains one of the following **SettlementFailsDailyCSD1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		277
Or}	Data <Data>	[1..1]			277
	IntraCSD <IntraCSD>	[1..1]			279
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		280
Or}	Data <Data>	[1..1]			281
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			281
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		282
Or}	Data <Data>	[1..1]			282
	FailedSecurities <FaildScities>	[1..1]	±		282
	FailedCash <FaildCsh>	[1..1]	±		282
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			283
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		283
Or}	Data <Data>	[1..1]			283
	FailedSecurities <FaildScities>	[1..1]	±		283
	FailedCash <FaildCsh>	[1..1]	±		284
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			284
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		284
Or}	Data <Data>	[1..1]			284
	FailedSecurities <FaildScities>	[1..1]	±		285
	FailedCash <FaildCsh>	[1..1]	±		285
	FreeOfPayment <FreeOfPmt>	[1..1]			285
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		286
Or}	Data <Data>	[1..1]			286
	FailedSecurities <FaildScities>	[1..1]	±		286
	FailedCash <FaildCsh>	[1..1]	±		286
	CrossCSD <CrossCSD>	[1..1]			286
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		287
Or}	Data <Data>	[1..1]			288
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			288
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		289

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			289
	FailedSecurities <FaildScies>	[1..1]	±		289
	FailedCash <FaildCsh>	[1..1]	±		289
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			290
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		290
Or}	Data <Data>	[1..1]			290
	FailedSecurities <FaildScies>	[1..1]	±		290
	FailedCash <FaildCsh>	[1..1]	±		291
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			291
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		291
Or}	Data <Data>	[1..1]			291
	FailedSecurities <FaildScies>	[1..1]	±		292
	FailedCash <FaildCsh>	[1..1]	±		292
	FreeOfPayment <FreeOfPmt>	[1..1]			292
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		293
Or}	Data <Data>	[1..1]			293
	FailedSecurities <FaildScies>	[1..1]	±		293
	FailedCash <FaildCsh>	[1..1]	±		293

3.4.3.2.1.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.1.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementFailsDailyCSD3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraCSD <IntraCSD>	[1..1]			279
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		280
Or}	Data <Data>	[1..1]			281
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			281
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		282
Or}	Data <Data>	[1..1]			282
	FailedSecurities <FaildScies>	[1..1]	±		282
	FailedCash <FaildCsh>	[1..1]	±		282
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			283
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		283
Or}	Data <Data>	[1..1]			283
	FailedSecurities <FaildScies>	[1..1]	±		283
	FailedCash <FaildCsh>	[1..1]	±		284
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			284
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		284
Or}	Data <Data>	[1..1]			284
	FailedSecurities <FaildScies>	[1..1]	±		285
	FailedCash <FaildCsh>	[1..1]	±		285
	FreeOfPayment <FreeOfPmt>	[1..1]			285
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		286
Or}	Data <Data>	[1..1]			286
	FailedSecurities <FaildScies>	[1..1]	±		286
	FailedCash <FaildCsh>	[1..1]	±		286
	CrossCSD <CrossCSD>	[1..1]			286
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		287
Or}	Data <Data>	[1..1]			288
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			288
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		289
Or}	Data <Data>	[1..1]			289
	FailedSecurities <FaildScies>	[1..1]	±		289
	FailedCash <FaildCsh>	[1..1]	±		289

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			290
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		290
Or}	Data <Data>	[1..1]			290
	FailedSecurities <FaildScties>	[1..1]	±		290
	FailedCash <FaildCsh>	[1..1]	±		291
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			291
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		291
Or}	Data <Data>	[1..1]			291
	FailedSecurities <FaildScties>	[1..1]	±		292
	FailedCash <FaildCsh>	[1..1]	±		292
	FreeOfPayment <FreeOfPmt>	[1..1]			292
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		293
Or}	Data <Data>	[1..1]			293
	FailedSecurities <FaildScties>	[1..1]	±		293
	FailedCash <FaildCsh>	[1..1]	±		293

3.4.3.2.1.2.2.2.1 IntraCSD <IntraCSD>

Presence: [1..1]

Definition: Intra-CSD settlement instructions data.

IntraCSD <IntraCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		280
Or}	Data <Data>	[1..1]			281
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			281
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		282
Or}	Data <Data>	[1..1]			282
	FailedSecurities <FaildScties>	[1..1]	±		282
	FailedCash <FaildCsh>	[1..1]	±		282
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			283
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		283
Or}	Data <Data>	[1..1]			283
	FailedSecurities <FaildScties>	[1..1]	±		283
	FailedCash <FaildCsh>	[1..1]	±		284
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			284
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		284
Or}	Data <Data>	[1..1]			284
	FailedSecurities <FaildScties>	[1..1]	±		285
	FailedCash <FaildCsh>	[1..1]	±		285
	FreeOfPayment <FreeOfPmt>	[1..1]			285
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		286
Or}	Data <Data>	[1..1]			286
	FailedSecurities <FaildScties>	[1..1]	±		286
	FailedCash <FaildCsh>	[1..1]	±		286

3.4.3.2.1.2.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.1.2.2.1.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			281
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		282
Or}	Data <Data>	[1..1]			282
	FailedSecurities <FaildScties>	[1..1]	±		282
	FailedCash <FaildCsh>	[1..1]	±		282
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			283
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		283
Or}	Data <Data>	[1..1]			283
	FailedSecurities <FaildScties>	[1..1]	±		283
	FailedCash <FaildCsh>	[1..1]	±		284
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			284
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		284
Or}	Data <Data>	[1..1]			284
	FailedSecurities <FaildScties>	[1..1]	±		285
	FailedCash <FaildCsh>	[1..1]	±		285
	FreeOfPayment <FreeOfPmt>	[1..1]			285
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		286
Or}	Data <Data>	[1..1]			286
	FailedSecurities <FaildScties>	[1..1]	±		286
	FailedCash <FaildCsh>	[1..1]	±		286

3.4.3.2.1.2.2.1.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		282
Or}	Data <Data>	[1..1]			282
	FailedSecurities <FaildScties>	[1..1]	±		282
	FailedCash <FaildCsh>	[1..1]	±		282

3.4.3.2.1.2.2.2.1.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.1.2.2.2.1.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		282
	FailedCash <FaildCsh>	[1..1]	±		282

3.4.3.2.1.2.2.2.1.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.2.2.1.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.2.2.1.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		283
Or}	Data <Data>	[1..1]			283
	FailedSecurities <FaillScties>	[1..1]	±		283
	FailedCash <FaillCsh>	[1..1]	±		284

3.4.3.2.1.2.2.2.1.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.1.2.2.2.1.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScties>	[1..1]	±		283
	FailedCash <FaillCsh>	[1..1]	±		284

3.4.3.2.1.2.2.2.1.2.2.2.1 FailedSecurities <FaillScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.2.2.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.2.2.1.2.3 PaymentFreeOfDelivery <PmtFreeOfDlrvy>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlrvy> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		284
Or}	Data <Data>	[1..1]			284
	FailedSecurities <FailedScities>	[1..1]	±		285
	FailedCash <FailedCsh>	[1..1]	±		285

3.4.3.2.1.2.2.2.1.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.1.2.2.2.1.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		285
	FailedCash <FaildCsh>	[1..1]	±		285

3.4.3.2.1.2.2.2.1.2.3.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.2.2.1.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.2.2.1.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		286
Or}	Data <Data>	[1..1]			286
	FailedSecurities <FaildScties>	[1..1]	±		286
	FailedCash <FaildCsh>	[1..1]	±		286

3.4.3.2.1.2.2.2.1.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.1.2.2.2.1.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		286
	FailedCash <FaildCsh>	[1..1]	±		286

3.4.3.2.1.2.2.2.1.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.2.2.1.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.2.2.2 CrossCSD <CrossCSD>*Presence:* [1..1]*Definition:* Cross-CSD settlement instructions data.

CrossCSD <CrossCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		287
Or}	Data <Data>	[1..1]			288
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			288
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		289
Or}	Data <Data>	[1..1]			289
	FailedSecurities <FaildScties>	[1..1]	±		289
	FailedCash <FaildCsh>	[1..1]	±		289
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			290
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		290
Or}	Data <Data>	[1..1]			290
	FailedSecurities <FaildScties>	[1..1]	±		290
	FailedCash <FaildCsh>	[1..1]	±		291
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			291
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		291
Or}	Data <Data>	[1..1]			291
	FailedSecurities <FaildScties>	[1..1]	±		292
	FailedCash <FaildCsh>	[1..1]	±		292
	FreeOfPayment <FreeOfPmt>	[1..1]			292
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		293
Or}	Data <Data>	[1..1]			293
	FailedSecurities <FaildScties>	[1..1]	±		293
	FailedCash <FaildCsh>	[1..1]	±		293

3.4.3.2.1.2.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.1.2.2.2.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			288
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		289
Or}	Data <Data>	[1..1]			289
	FailedSecurities <FaildScties>	[1..1]	±		289
	FailedCash <FaildCsh>	[1..1]	±		289
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			290
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		290
Or}	Data <Data>	[1..1]			290
	FailedSecurities <FaildScties>	[1..1]	±		290
	FailedCash <FaildCsh>	[1..1]	±		291
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			291
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		291
Or}	Data <Data>	[1..1]			291
	FailedSecurities <FaildScties>	[1..1]	±		292
	FailedCash <FaildCsh>	[1..1]	±		292
	FreeOfPayment <FreeOfPmt>	[1..1]			292
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		293
Or}	Data <Data>	[1..1]			293
	FailedSecurities <FaildScties>	[1..1]	±		293
	FailedCash <FaildCsh>	[1..1]	±		293

3.4.3.2.1.2.2.2.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		289
Or}	Data <Data>	[1..1]			289
	FailedSecurities <FaildScties>	[1..1]	±		289
	FailedCash <FaildCsh>	[1..1]	±		289

3.4.3.2.1.2.2.2.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.1.2.2.2.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		289
	FailedCash <FaildCsh>	[1..1]	±		289

3.4.3.2.1.2.2.2.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.2.2.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.2.2.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		290
Or}	Data <Data>	[1..1]			290
	FailedSecurities <FaildScities>	[1..1]	±		290
	FailedCash <FaildCsh>	[1..1]	±		291

3.4.3.2.1.2.2.2.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.1.2.2.2.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScities>	[1..1]	±		290
	FailedCash <FaildCsh>	[1..1]	±		291

3.4.3.2.1.2.2.2.2.2.2.1 FailedSecurities <FaildScities>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScities> contains one of the following elements (see ["SettlementTotalData1Choice"](#) on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActrn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.2.2.2.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see ["SettlementTotalData1Choice"](#) on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.2.2.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlrvy> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		291
Or}	Data <Data>	[1..1]			291
	FailedSecurities <FaildSceties>	[1..1]	±		292
	FailedCash <FaildCsh>	[1..1]	±		292

3.4.3.2.1.2.2.2.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.1.2.2.2.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		292
	FailedCash <FaildCsh>	[1..1]	±		292

3.4.3.2.1.2.2.2.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.2.2.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.2.2.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		293
Or}	Data <Data>	[1..1]			293
	FailedSecurities <FaildScies>	[1..1]	±		293
	FailedCash <FaildCsh>	[1..1]	±		293

3.4.3.2.1.2.2.2.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.1.2.2.2.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		293
	FailedCash <FaildCsh>	[1..1]	±		293

3.4.3.2.1.2.2.2.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.2.2.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.3 SecuritiesLendingOrBorrowing <SctiesLndgOrBrrwg>*Presence:* [1..1]*Definition:* Relates to a securities lending or borrowing operation.

SecuritiesLendingOrBorrowing <SctiesLndgOrBrrwg> contains one of the following **SettlementFailsDailyCSD1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		295
Or}	Data <Data>	[1..1]			295
	IntraCSD <IntraCSD>	[1..1]			297
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		298
Or}	Data <Data>	[1..1]			299
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			299
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		300
Or}	Data <Data>	[1..1]			300
	FailedSecurities <FaildScties>	[1..1]	±		300
	FailedCash <FaildCsh>	[1..1]	±		300
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			301
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		301
Or}	Data <Data>	[1..1]			301
	FailedSecurities <FaildScties>	[1..1]	±		301
	FailedCash <FaildCsh>	[1..1]	±		302
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			302
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		302
Or}	Data <Data>	[1..1]			302
	FailedSecurities <FaildScties>	[1..1]	±		303
	FailedCash <FaildCsh>	[1..1]	±		303
	FreeOfPayment <FreeOfPmt>	[1..1]			303
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		304
Or}	Data <Data>	[1..1]			304
	FailedSecurities <FaildScties>	[1..1]	±		304
	FailedCash <FaildCsh>	[1..1]	±		304
	CrossCSD <CrossCSD>	[1..1]			304
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		305
Or}	Data <Data>	[1..1]			306
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			306
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		307

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			307
	FailedSecurities <FaildScies>	[1..1]	±		307
	FailedCash <FaildCsh>	[1..1]	±		307
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			308
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		308
Or}	Data <Data>	[1..1]			308
	FailedSecurities <FaildScies>	[1..1]	±		308
	FailedCash <FaildCsh>	[1..1]	±		309
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			309
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		309
Or}	Data <Data>	[1..1]			309
	FailedSecurities <FaildScies>	[1..1]	±		310
	FailedCash <FaildCsh>	[1..1]	±		310
	FreeOfPayment <FreeOfPmt>	[1..1]			310
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		311
Or}	Data <Data>	[1..1]			311
	FailedSecurities <FaildScies>	[1..1]	±		311
	FailedCash <FaildCsh>	[1..1]	±		311

3.4.3.2.1.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.1.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementFailsDailyCSD3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraCSD <IntraCSD>	[1..1]			297
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		298
Or}	Data <Data>	[1..1]			299
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			299
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		300
Or}	Data <Data>	[1..1]			300
	FailedSecurities <FaildScties>	[1..1]	±		300
	FailedCash <FaildCsh>	[1..1]	±		300
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			301
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		301
Or}	Data <Data>	[1..1]			301
	FailedSecurities <FaildScties>	[1..1]	±		301
	FailedCash <FaildCsh>	[1..1]	±		302
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			302
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		302
Or}	Data <Data>	[1..1]			302
	FailedSecurities <FaildScties>	[1..1]	±		303
	FailedCash <FaildCsh>	[1..1]	±		303
	FreeOfPayment <FreeOfPmt>	[1..1]			303
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		304
Or}	Data <Data>	[1..1]			304
	FailedSecurities <FaildScties>	[1..1]	±		304
	FailedCash <FaildCsh>	[1..1]	±		304
	CrossCSD <CrossCSD>	[1..1]			304
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		305
Or}	Data <Data>	[1..1]			306
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			306
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		307
Or}	Data <Data>	[1..1]			307
	FailedSecurities <FaildScties>	[1..1]	±		307
	FailedCash <FaildCsh>	[1..1]	±		307

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			308
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		308
Or}	Data <Data>	[1..1]			308
	FailedSecurities <FaildScties>	[1..1]	±		308
	FailedCash <FaildCsh>	[1..1]	±		309
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			309
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		309
Or}	Data <Data>	[1..1]			309
	FailedSecurities <FaildScties>	[1..1]	±		310
	FailedCash <FaildCsh>	[1..1]	±		310
	FreeOfPayment <FreeOfPmt>	[1..1]			310
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		311
Or}	Data <Data>	[1..1]			311
	FailedSecurities <FaildScties>	[1..1]	±		311
	FailedCash <FaildCsh>	[1..1]	±		311

3.4.3.2.1.2.3.2.1 IntraCSD <IntraCSD>

Presence: [1..1]

Definition: Intra-CSD settlement instructions data.

IntraCSD <IntraCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		298
Or}	Data <Data>	[1..1]			299
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			299
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		300
Or}	Data <Data>	[1..1]			300
	FailedSecurities <FaildScties>	[1..1]	±		300
	FailedCash <FaildCsh>	[1..1]	±		300
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			301
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		301
Or}	Data <Data>	[1..1]			301
	FailedSecurities <FaildScties>	[1..1]	±		301
	FailedCash <FaildCsh>	[1..1]	±		302
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			302
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		302
Or}	Data <Data>	[1..1]			302
	FailedSecurities <FaildScties>	[1..1]	±		303
	FailedCash <FaildCsh>	[1..1]	±		303
	FreeOfPayment <FreeOfPmt>	[1..1]			303
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		304
Or}	Data <Data>	[1..1]			304
	FailedSecurities <FaildScties>	[1..1]	±		304
	FailedCash <FaildCsh>	[1..1]	±		304

3.4.3.2.1.2.3.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.1.2.3.2.1.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			299
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		300
Or}	Data <Data>	[1..1]			300
	FailedSecurities <FaildScties>	[1..1]	±		300
	FailedCash <FaildCsh>	[1..1]	±		300
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			301
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		301
Or}	Data <Data>	[1..1]			301
	FailedSecurities <FaildScties>	[1..1]	±		301
	FailedCash <FaildCsh>	[1..1]	±		302
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			302
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		302
Or}	Data <Data>	[1..1]			302
	FailedSecurities <FaildScties>	[1..1]	±		303
	FailedCash <FaildCsh>	[1..1]	±		303
	FreeOfPayment <FreeOfPmt>	[1..1]			303
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		304
Or}	Data <Data>	[1..1]			304
	FailedSecurities <FaildScties>	[1..1]	±		304
	FailedCash <FaildCsh>	[1..1]	±		304

3.4.3.2.1.2.3.2.1.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		300
Or}	Data <Data>	[1..1]			300
	FailedSecurities <FaildScties>	[1..1]	±		300
	FailedCash <FaildCsh>	[1..1]	±		300

3.4.3.2.1.2.3.2.1.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.1.2.3.2.1.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		300
	FailedCash <FaildCsh>	[1..1]	±		300

3.4.3.2.1.2.3.2.1.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.3.2.1.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.3.2.1.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		301
Or}	Data <Data>	[1..1]			301
	FailedSecurities <FaillScties>	[1..1]	±		301
	FailedCash <FaillCsh>	[1..1]	±		302

3.4.3.2.1.2.3.2.1.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.1.2.3.2.1.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScties>	[1..1]	±		301
	FailedCash <FaillCsh>	[1..1]	±		302

3.4.3.2.1.2.3.2.1.2.2.2.1 FailedSecurities <FaillScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.3.2.1.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.3.2.1.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		302
Or}	Data <Data>	[1..1]			302
	FailedSecurities <FailedScities>	[1..1]	±		303
	FailedCash <FailedCsh>	[1..1]	±		303

3.4.3.2.1.2.3.2.1.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.1.2.3.2.1.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		303
	FailedCash <FaildCsh>	[1..1]	±		303

3.4.3.2.1.2.3.2.1.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.3.2.1.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.3.2.1.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		304
Or}	Data <Data>	[1..1]			304
	FailedSecurities <FaildScies>	[1..1]	±		304
	FailedCash <FaildCsh>	[1..1]	±		304

3.4.3.2.1.2.3.2.1.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.1.2.3.2.1.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		304
	FailedCash <FaildCsh>	[1..1]	±		304

3.4.3.2.1.2.3.2.1.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.3.2.1.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.3.2.2 CrossCSD <CrossCSD>*Presence:* [1..1]*Definition:* Cross-CSD settlement instructions data.

CrossCSD <CrossCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		305
Or}	Data <Data>	[1..1]			306
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			306
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		307
Or}	Data <Data>	[1..1]			307
	FailedSecurities <FaildScties>	[1..1]	±		307
	FailedCash <FaildCsh>	[1..1]	±		307
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			308
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		308
Or}	Data <Data>	[1..1]			308
	FailedSecurities <FaildScties>	[1..1]	±		308
	FailedCash <FaildCsh>	[1..1]	±		309
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			309
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		309
Or}	Data <Data>	[1..1]			309
	FailedSecurities <FaildScties>	[1..1]	±		310
	FailedCash <FaildCsh>	[1..1]	±		310
	FreeOfPayment <FreeOfPmt>	[1..1]			310
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		311
Or}	Data <Data>	[1..1]			311
	FailedSecurities <FaildScties>	[1..1]	±		311
	FailedCash <FaildCsh>	[1..1]	±		311

3.4.3.2.1.2.3.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.1.2.3.2.2.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			306
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		307
Or}	Data <Data>	[1..1]			307
	FailedSecurities <FaildScties>	[1..1]	±		307
	FailedCash <FaildCsh>	[1..1]	±		307
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			308
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		308
Or}	Data <Data>	[1..1]			308
	FailedSecurities <FaildScties>	[1..1]	±		308
	FailedCash <FaildCsh>	[1..1]	±		309
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			309
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		309
Or}	Data <Data>	[1..1]			309
	FailedSecurities <FaildScties>	[1..1]	±		310
	FailedCash <FaildCsh>	[1..1]	±		310
	FreeOfPayment <FreeOfPmt>	[1..1]			310
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		311
Or}	Data <Data>	[1..1]			311
	FailedSecurities <FaildScties>	[1..1]	±		311
	FailedCash <FaildCsh>	[1..1]	±		311

3.4.3.2.1.2.3.2.2.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		307
Or}	Data <Data>	[1..1]			307
	FailedSecurities <FaildScties>	[1..1]	±		307
	FailedCash <FaildCsh>	[1..1]	±		307

3.4.3.2.1.2.3.2.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.1.2.3.2.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		307
	FailedCash <FaildCsh>	[1..1]	±		307

3.4.3.2.1.2.3.2.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.3.2.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.3.2.2.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		308
Or}	Data <Data>	[1..1]			308
	FailedSecurities <FaillScties>	[1..1]	±		308
	FailedCash <FaillCsh>	[1..1]	±		309

3.4.3.2.1.2.3.2.2.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.1.2.3.2.2.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScties>	[1..1]	±		308
	FailedCash <FaillCsh>	[1..1]	±		309

3.4.3.2.1.2.3.2.2.2.2.2.1 FailedSecurities <FaillScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.3.2.2.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.3.2.2.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		309
Or}	Data <Data>	[1..1]			309
	FailedSecurities <FailedScities>	[1..1]	±		310
	FailedCash <FailedCsh>	[1..1]	±		310

3.4.3.2.1.2.3.2.2.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.1.2.3.2.2.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		310
	FailedCash <FaildCsh>	[1..1]	±		310

3.4.3.2.1.2.3.2.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.3.2.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.3.2.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		311
Or}	Data <Data>	[1..1]			311
	FailedSecurities <FaildScies>	[1..1]	±		311
	FailedCash <FaildCsh>	[1..1]	±		311

3.4.3.2.1.2.3.2.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.1.2.3.2.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		311
	FailedCash <FaildCsh>	[1..1]	±		311

3.4.3.2.1.2.3.2.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.3.2.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.4 RepurchaseAgreement <RpAgrmt>*Presence:* [1..1]*Definition:* Repurchase transactions.

RepurchaseAgreement <RpAgrmt> contains one of the following **SettlementFailsDailyCSD1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		313
Or}	Data <Data>	[1..1]			313
	IntraCSD <IntraCSD>	[1..1]			315
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		316
Or}	Data <Data>	[1..1]			317
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			317
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		318
Or}	Data <Data>	[1..1]			318
	FailedSecurities <FaildScies>	[1..1]	±		318
	FailedCash <FaildCsh>	[1..1]	±		318
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			319
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		319
Or}	Data <Data>	[1..1]			319
	FailedSecurities <FaildScies>	[1..1]	±		319
	FailedCash <FaildCsh>	[1..1]	±		320
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			320
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		320
Or}	Data <Data>	[1..1]			320
	FailedSecurities <FaildScies>	[1..1]	±		321
	FailedCash <FaildCsh>	[1..1]	±		321
	FreeOfPayment <FreeOfPmt>	[1..1]			321
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		322
Or}	Data <Data>	[1..1]			322
	FailedSecurities <FaildScies>	[1..1]	±		322
	FailedCash <FaildCsh>	[1..1]	±		322
	CrossCSD <CrossCSD>	[1..1]			322
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		323
Or}	Data <Data>	[1..1]			324
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			324
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		325

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			325
	FailedSecurities <FaildScies>	[1..1]	±		325
	FailedCash <FaildCsh>	[1..1]	±		325
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			326
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		326
Or}	Data <Data>	[1..1]			326
	FailedSecurities <FaildScies>	[1..1]	±		326
	FailedCash <FaildCsh>	[1..1]	±		327
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			327
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		327
Or}	Data <Data>	[1..1]			327
	FailedSecurities <FaildScies>	[1..1]	±		328
	FailedCash <FaildCsh>	[1..1]	±		328
	FreeOfPayment <FreeOfPmt>	[1..1]			328
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		329
Or}	Data <Data>	[1..1]			329
	FailedSecurities <FaildScies>	[1..1]	±		329
	FailedCash <FaildCsh>	[1..1]	±		329

3.4.3.2.1.2.4.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.1.2.4.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementFailsDailyCSD3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraCSD <IntraCSD>	[1..1]			315
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		316
Or}	Data <Data>	[1..1]			317
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			317
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		318
Or}	Data <Data>	[1..1]			318
	FailedSecurities <FaildScties>	[1..1]	±		318
	FailedCash <FaildCsh>	[1..1]	±		318
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			319
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		319
Or}	Data <Data>	[1..1]			319
	FailedSecurities <FaildScties>	[1..1]	±		319
	FailedCash <FaildCsh>	[1..1]	±		320
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			320
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		320
Or}	Data <Data>	[1..1]			320
	FailedSecurities <FaildScties>	[1..1]	±		321
	FailedCash <FaildCsh>	[1..1]	±		321
	FreeOfPayment <FreeOfPmt>	[1..1]			321
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		322
Or}	Data <Data>	[1..1]			322
	FailedSecurities <FaildScties>	[1..1]	±		322
	FailedCash <FaildCsh>	[1..1]	±		322
	CrossCSD <CrossCSD>	[1..1]			322
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		323
Or}	Data <Data>	[1..1]			324
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			324
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		325
Or}	Data <Data>	[1..1]			325
	FailedSecurities <FaildScties>	[1..1]	±		325
	FailedCash <FaildCsh>	[1..1]	±		325

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			326
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		326
Or}	Data <Data>	[1..1]			326
	FailedSecurities <FaildScties>	[1..1]	±		326
	FailedCash <FaildCsh>	[1..1]	±		327
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			327
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		327
Or}	Data <Data>	[1..1]			327
	FailedSecurities <FaildScties>	[1..1]	±		328
	FailedCash <FaildCsh>	[1..1]	±		328
	FreeOfPayment <FreeOfPmt>	[1..1]			328
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		329
Or}	Data <Data>	[1..1]			329
	FailedSecurities <FaildScties>	[1..1]	±		329
	FailedCash <FaildCsh>	[1..1]	±		329

3.4.3.2.1.2.4.2.1 IntraCSD <IntraCSD>

Presence: [1..1]

Definition: Intra-CSD settlement instructions data.

IntraCSD <IntraCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		316
Or}	Data <Data>	[1..1]			317
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			317
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		318
Or}	Data <Data>	[1..1]			318
	FailedSecurities <FaildScties>	[1..1]	±		318
	FailedCash <FaildCsh>	[1..1]	±		318
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			319
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		319
Or}	Data <Data>	[1..1]			319
	FailedSecurities <FaildScties>	[1..1]	±		319
	FailedCash <FaildCsh>	[1..1]	±		320
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			320
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		320
Or}	Data <Data>	[1..1]			320
	FailedSecurities <FaildScties>	[1..1]	±		321
	FailedCash <FaildCsh>	[1..1]	±		321
	FreeOfPayment <FreeOfPmt>	[1..1]			321
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		322
Or}	Data <Data>	[1..1]			322
	FailedSecurities <FaildScties>	[1..1]	±		322
	FailedCash <FaildCsh>	[1..1]	±		322

3.4.3.2.1.2.4.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.1.2.4.2.1.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			317
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		318
Or}	Data <Data>	[1..1]			318
	FailedSecurities <FaildScties>	[1..1]	±		318
	FailedCash <FaildCsh>	[1..1]	±		318
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			319
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		319
Or}	Data <Data>	[1..1]			319
	FailedSecurities <FaildScties>	[1..1]	±		319
	FailedCash <FaildCsh>	[1..1]	±		320
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			320
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		320
Or}	Data <Data>	[1..1]			320
	FailedSecurities <FaildScties>	[1..1]	±		321
	FailedCash <FaildCsh>	[1..1]	±		321
	FreeOfPayment <FreeOfPmt>	[1..1]			321
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		322
Or}	Data <Data>	[1..1]			322
	FailedSecurities <FaildScties>	[1..1]	±		322
	FailedCash <FaildCsh>	[1..1]	±		322

3.4.3.2.1.2.4.2.1.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		318
Or}	Data <Data>	[1..1]			318
	FailedSecurities <FaildScties>	[1..1]	±		318
	FailedCash <FaildCsh>	[1..1]	±		318

3.4.3.2.1.2.4.2.1.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.1.2.4.2.1.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		318
	FailedCash <FaildCsh>	[1..1]	±		318

3.4.3.2.1.2.4.2.1.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.4.2.1.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.4.2.1.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		319
Or}	Data <Data>	[1..1]			319
	FailedSecurities <FaillScies>	[1..1]	±		319
	FailedCash <FaillCsh>	[1..1]	±		320

3.4.3.2.1.2.4.2.1.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.1.2.4.2.1.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScies>	[1..1]	±		319
	FailedCash <FaillCsh>	[1..1]	±		320

3.4.3.2.1.2.4.2.1.2.2.2.1 FailedSecurities <FaillScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.4.2.1.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.4.2.1.2.3 PaymentFreeOfDelivery <PmtFreeOfDlrvy>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlrvy> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		320
Or}	Data <Data>	[1..1]			320
	FailedSecurities <FailedScities>	[1..1]	±		321
	FailedCash <FailedCsh>	[1..1]	±		321

3.4.3.2.1.2.4.2.1.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.1.2.4.2.1.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		321
	FailedCash <FaildCsh>	[1..1]	±		321

3.4.3.2.1.2.4.2.1.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.4.2.1.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.4.2.1.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		322
Or}	Data <Data>	[1..1]			322
	FailedSecurities <FaildScies>	[1..1]	±		322
	FailedCash <FaildCsh>	[1..1]	±		322

3.4.3.2.1.2.4.2.1.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.1.2.4.2.1.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		322
	FailedCash <FaildCsh>	[1..1]	±		322

3.4.3.2.1.2.4.2.1.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.4.2.1.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.4.2.2 CrossCSD <CrossCSD>*Presence:* [1..1]*Definition:* Cross-CSD settlement instructions data.

CrossCSD <CrossCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		323
Or}	Data <Data>	[1..1]			324
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			324
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		325
Or}	Data <Data>	[1..1]			325
	FailedSecurities <FaildScties>	[1..1]	±		325
	FailedCash <FaildCsh>	[1..1]	±		325
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			326
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		326
Or}	Data <Data>	[1..1]			326
	FailedSecurities <FaildScties>	[1..1]	±		326
	FailedCash <FaildCsh>	[1..1]	±		327
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			327
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		327
Or}	Data <Data>	[1..1]			327
	FailedSecurities <FaildScties>	[1..1]	±		328
	FailedCash <FaildCsh>	[1..1]	±		328
	FreeOfPayment <FreeOfPmt>	[1..1]			328
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		329
Or}	Data <Data>	[1..1]			329
	FailedSecurities <FaildScties>	[1..1]	±		329
	FailedCash <FaildCsh>	[1..1]	±		329

3.4.3.2.1.2.4.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.1.2.4.2.2.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			324
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		325
Or}	Data <Data>	[1..1]			325
	FailedSecurities <FaildScties>	[1..1]	±		325
	FailedCash <FaildCsh>	[1..1]	±		325
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			326
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		326
Or}	Data <Data>	[1..1]			326
	FailedSecurities <FaildScties>	[1..1]	±		326
	FailedCash <FaildCsh>	[1..1]	±		327
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			327
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		327
Or}	Data <Data>	[1..1]			327
	FailedSecurities <FaildScties>	[1..1]	±		328
	FailedCash <FaildCsh>	[1..1]	±		328
	FreeOfPayment <FreeOfPmt>	[1..1]			328
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		329
Or}	Data <Data>	[1..1]			329
	FailedSecurities <FaildScties>	[1..1]	±		329
	FailedCash <FaildCsh>	[1..1]	±		329

3.4.3.2.1.2.4.2.2.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		325
Or}	Data <Data>	[1..1]			325
	FailedSecurities <FaildScties>	[1..1]	±		325
	FailedCash <FaildCsh>	[1..1]	±		325

3.4.3.2.1.2.4.2.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.1.2.4.2.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		325
	FailedCash <FaildCsh>	[1..1]	±		325

3.4.3.2.1.2.4.2.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.4.2.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaileCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.4.2.2.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		326
Or}	Data <Data>	[1..1]			326
	FailedSecurities <FaileScies>	[1..1]	±		326
	FailedCash <FaileCsh>	[1..1]	±		327

3.4.3.2.1.2.4.2.2.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.1.2.4.2.2.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaileScies>	[1..1]	±		326
	FailedCash <FaileCsh>	[1..1]	±		327

3.4.3.2.1.2.4.2.2.2.2.2.1 FailedSecurities <FaileScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.4.2.2.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.4.2.2.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		327
Or}	Data <Data>	[1..1]			327
	FailedSecurities <FailedScities>	[1..1]	±		328
	FailedCash <FailedCsh>	[1..1]	±		328

3.4.3.2.1.2.4.2.2.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.1.2.4.2.2.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		328
	FailedCash <FaildCsh>	[1..1]	±		328

3.4.3.2.1.2.4.2.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.4.2.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.4.2.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		329
Or}	Data <Data>	[1..1]			329
	FailedSecurities <FaildScies>	[1..1]	±		329
	FailedCash <FaildCsh>	[1..1]	±		329

3.4.3.2.1.2.4.2.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.1.2.4.2.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		329
	FailedCash <FaildCsh>	[1..1]	±		329

3.4.3.2.1.2.4.2.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.4.2.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.5 Other <Othr>*Presence:* [1..1]*Definition:* Covers any securities transactions type not covered as a dedicated type.

Other <Othr> contains one of the following **SettlementFailsDailyCSD1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		331
Or}	Data <Data>	[1..1]			331
	IntraCSD <IntraCSD>	[1..1]			333
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		334
Or}	Data <Data>	[1..1]			335
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			335
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		336
Or}	Data <Data>	[1..1]			336
	FailedSecurities <FaildScies>	[1..1]	±		336
	FailedCash <FaildCsh>	[1..1]	±		336
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			337
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		337
Or}	Data <Data>	[1..1]			337
	FailedSecurities <FaildScies>	[1..1]	±		337
	FailedCash <FaildCsh>	[1..1]	±		338
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			338
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		338
Or}	Data <Data>	[1..1]			338
	FailedSecurities <FaildScies>	[1..1]	±		339
	FailedCash <FaildCsh>	[1..1]	±		339
	FreeOfPayment <FreeOfPmt>	[1..1]			339
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		340
Or}	Data <Data>	[1..1]			340
	FailedSecurities <FaildScies>	[1..1]	±		340
	FailedCash <FaildCsh>	[1..1]	±		340
	CrossCSD <CrossCSD>	[1..1]			340
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		341
Or}	Data <Data>	[1..1]			342
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			342
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		343
Or}	Data <Data>	[1..1]			343

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		343
	FailedCash <FaildCsh>	[1..1]	±		343
	DeliveryWithPayment <DivryWithPmt>	[1..1]			344
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		344
Or}	Data <Data>	[1..1]			344
	FailedSecurities <FaildScies>	[1..1]	±		344
	FailedCash <FaildCsh>	[1..1]	±		345
	PaymentFreeOfDelivery <PmtFreeOfDivry>	[1..1]			345
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		345
Or}	Data <Data>	[1..1]			345
	FailedSecurities <FaildScies>	[1..1]	±		346
	FailedCash <FaildCsh>	[1..1]	±		346
	FreeOfPayment <FreeOfPmt>	[1..1]			346
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		347
Or}	Data <Data>	[1..1]			347
	FailedSecurities <FaildScies>	[1..1]	±		347
	FailedCash <FaildCsh>	[1..1]	±		347

3.4.3.2.1.2.5.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.1.2.5.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementFailsDailyCSD3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraCSD <IntraCSD>	[1..1]			333
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		334
Or}	Data <Data>	[1..1]			335
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			335
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		336
Or}	Data <Data>	[1..1]			336
	FailedSecurities <FaildScties>	[1..1]	±		336
	FailedCash <FaildCsh>	[1..1]	±		336
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			337
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		337
Or}	Data <Data>	[1..1]			337
	FailedSecurities <FaildScties>	[1..1]	±		337
	FailedCash <FaildCsh>	[1..1]	±		338
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			338
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		338
Or}	Data <Data>	[1..1]			338
	FailedSecurities <FaildScties>	[1..1]	±		339
	FailedCash <FaildCsh>	[1..1]	±		339
	FreeOfPayment <FreeOfPmt>	[1..1]			339
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		340
Or}	Data <Data>	[1..1]			340
	FailedSecurities <FaildScties>	[1..1]	±		340
	FailedCash <FaildCsh>	[1..1]	±		340
	CrossCSD <CrossCSD>	[1..1]			340
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		341
Or}	Data <Data>	[1..1]			342
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			342
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		343
Or}	Data <Data>	[1..1]			343
	FailedSecurities <FaildScties>	[1..1]	±		343
	FailedCash <FaildCsh>	[1..1]	±		343

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			344
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		344
Or}	Data <Data>	[1..1]			344
	FailedSecurities <FaildScties>	[1..1]	±		344
	FailedCash <FaildCsh>	[1..1]	±		345
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			345
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		345
Or}	Data <Data>	[1..1]			345
	FailedSecurities <FaildScties>	[1..1]	±		346
	FailedCash <FaildCsh>	[1..1]	±		346
	FreeOfPayment <FreeOfPmt>	[1..1]			346
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		347
Or}	Data <Data>	[1..1]			347
	FailedSecurities <FaildScties>	[1..1]	±		347
	FailedCash <FaildCsh>	[1..1]	±		347

3.4.3.2.1.2.5.2.1 IntraCSD <IntraCSD>

Presence: [1..1]

Definition: Intra-CSD settlement instructions data.

IntraCSD <IntraCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		334
Or}	Data <Data>	[1..1]			335
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			335
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		336
Or}	Data <Data>	[1..1]			336
	FailedSecurities <FaildScties>	[1..1]	±		336
	FailedCash <FaildCsh>	[1..1]	±		336
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			337
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		337
Or}	Data <Data>	[1..1]			337
	FailedSecurities <FaildScties>	[1..1]	±		337
	FailedCash <FaildCsh>	[1..1]	±		338
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			338
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		338
Or}	Data <Data>	[1..1]			338
	FailedSecurities <FaildScties>	[1..1]	±		339
	FailedCash <FaildCsh>	[1..1]	±		339
	FreeOfPayment <FreeOfPmt>	[1..1]			339
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		340
Or}	Data <Data>	[1..1]			340
	FailedSecurities <FaildScties>	[1..1]	±		340
	FailedCash <FaildCsh>	[1..1]	±		340

3.4.3.2.1.2.5.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.1.2.5.2.1.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			335
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		336
Or}	Data <Data>	[1..1]			336
	FailedSecurities <FaildScties>	[1..1]	±		336
	FailedCash <FaildCsh>	[1..1]	±		336
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			337
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		337
Or}	Data <Data>	[1..1]			337
	FailedSecurities <FaildScties>	[1..1]	±		337
	FailedCash <FaildCsh>	[1..1]	±		338
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			338
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		338
Or}	Data <Data>	[1..1]			338
	FailedSecurities <FaildScties>	[1..1]	±		339
	FailedCash <FaildCsh>	[1..1]	±		339
	FreeOfPayment <FreeOfPmt>	[1..1]			339
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		340
Or}	Data <Data>	[1..1]			340
	FailedSecurities <FaildScties>	[1..1]	±		340
	FailedCash <FaildCsh>	[1..1]	±		340

3.4.3.2.1.2.5.2.1.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		336
Or}	Data <Data>	[1..1]			336
	FailedSecurities <FaildScties>	[1..1]	±		336
	FailedCash <FaildCsh>	[1..1]	±		336

3.4.3.2.1.2.5.2.1.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.1.2.5.2.1.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		336
	FailedCash <FaildCsh>	[1..1]	±		336

3.4.3.2.1.2.5.2.1.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.5.2.1.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.5.2.1.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		337
Or}	Data <Data>	[1..1]			337
	FailedSecurities <FaildScities>	[1..1]	±		337
	FailedCash <FaildCsh>	[1..1]	±		338

3.4.3.2.1.2.5.2.1.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.1.2.5.2.1.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScities>	[1..1]	±		337
	FailedCash <FaildCsh>	[1..1]	±		338

3.4.3.2.1.2.5.2.1.2.2.2.1 FailedSecurities <FaildScities>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.5.2.1.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.5.2.1.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		338
Or}	Data <Data>	[1..1]			338
	FailedSecurities <FailedScities>	[1..1]	±		339
	FailedCash <FailedCsh>	[1..1]	±		339

3.4.3.2.1.2.5.2.1.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.1.2.5.2.1.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		339
	FailedCash <FaildCsh>	[1..1]	±		339

3.4.3.2.1.2.5.2.1.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.5.2.1.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.5.2.1.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RfoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		340
Or}	Data <Data>	[1..1]			340
	FailedSecurities <FaildScies>	[1..1]	±		340
	FailedCash <FaildCsh>	[1..1]	±		340

3.4.3.2.1.2.5.2.1.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.1.2.5.2.1.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		340
	FailedCash <FaildCsh>	[1..1]	±		340

3.4.3.2.1.2.5.2.1.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.5.2.1.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.5.2.2 CrossCSD <CrossCSD>*Presence:* [1..1]*Definition:* Cross-CSD settlement instructions data.

CrossCSD <CrossCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		341
Or}	Data <Data>	[1..1]			342
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			342
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		343
Or}	Data <Data>	[1..1]			343
	FailedSecurities <FaildScties>	[1..1]	±		343
	FailedCash <FaildCsh>	[1..1]	±		343
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			344
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		344
Or}	Data <Data>	[1..1]			344
	FailedSecurities <FaildScties>	[1..1]	±		344
	FailedCash <FaildCsh>	[1..1]	±		345
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			345
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		345
Or}	Data <Data>	[1..1]			345
	FailedSecurities <FaildScties>	[1..1]	±		346
	FailedCash <FaildCsh>	[1..1]	±		346
	FreeOfPayment <FreeOfPmt>	[1..1]			346
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		347
Or}	Data <Data>	[1..1]			347
	FailedSecurities <FaildScties>	[1..1]	±		347
	FailedCash <FaildCsh>	[1..1]	±		347

3.4.3.2.1.2.5.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.1.2.5.2.2.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			342
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		343
Or}	Data <Data>	[1..1]			343
	FailedSecurities <FaildScties>	[1..1]	±		343
	FailedCash <FaildCsh>	[1..1]	±		343
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			344
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		344
Or}	Data <Data>	[1..1]			344
	FailedSecurities <FaildScties>	[1..1]	±		344
	FailedCash <FaildCsh>	[1..1]	±		345
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			345
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		345
Or}	Data <Data>	[1..1]			345
	FailedSecurities <FaildScties>	[1..1]	±		346
	FailedCash <FaildCsh>	[1..1]	±		346
	FreeOfPayment <FreeOfPmt>	[1..1]			346
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		347
Or}	Data <Data>	[1..1]			347
	FailedSecurities <FaildScties>	[1..1]	±		347
	FailedCash <FaildCsh>	[1..1]	±		347

3.4.3.2.1.2.5.2.2.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		343
Or}	Data <Data>	[1..1]			343
	FailedSecurities <FaildScties>	[1..1]	±		343
	FailedCash <FaildCsh>	[1..1]	±		343

3.4.3.2.1.2.5.2.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.1.2.5.2.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		343
	FailedCash <FaildCsh>	[1..1]	±		343

3.4.3.2.1.2.5.2.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.5.2.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.5.2.2.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		344
Or}	Data <Data>	[1..1]			344
	FailedSecurities <FaillScties>	[1..1]	±		344
	FailedCash <FaillCsh>	[1..1]	±		345

3.4.3.2.1.2.5.2.2.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.1.2.5.2.2.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScties>	[1..1]	±		344
	FailedCash <FaillCsh>	[1..1]	±		345

3.4.3.2.1.2.5.2.2.2.2.2.1 FailedSecurities <FaillScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.5.2.2.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.5.2.2.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		345
Or}	Data <Data>	[1..1]			345
	FailedSecurities <FailedScities>	[1..1]	±		346
	FailedCash <FailedCsh>	[1..1]	±		346

3.4.3.2.1.2.5.2.2.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.1.2.5.2.2.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		346
	FailedCash <FaildCsh>	[1..1]	±		346

3.4.3.2.1.2.5.2.2.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.5.2.2.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.5.2.2.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		347
Or}	Data <Data>	[1..1]			347
	FailedSecurities <FaildScies>	[1..1]	±		347
	FailedCash <FaildCsh>	[1..1]	±		347

3.4.3.2.1.2.5.2.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.1.2.5.2.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		347
	FailedCash <FaildCsh>	[1..1]	±		347

3.4.3.2.1.2.5.2.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.1.2.5.2.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2 SovereignDebt <SvrgrnDebt>*Presence:* [1..1]

Definition: Debt instrument issued by a sovereign issuer.

SovereignDebt <SvrgnDebt> contains one of the following
SettlementFailsDailyTransactionType1Choice elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		357
Or}	Data <Data>	[1..1]			357
	SecuritiesBuyOrSell <SctiesBuyOrSell>	[1..1]			365
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		367
Or}	Data <Data>	[1..1]			367
	IntraCSD <IntraCSD>	[1..1]			369
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		370
Or}	Data <Data>	[1..1]			371
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			371
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		372
Or}	Data <Data>	[1..1]			372
	FailedSecurities <FaildScties>	[1..1]	±		372
	FailedCash <FaildCsh>	[1..1]	±		372
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			373
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		373
Or}	Data <Data>	[1..1]			373
	FailedSecurities <FaildScties>	[1..1]	±		373
	FailedCash <FaildCsh>	[1..1]	±		374
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			374
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		374
Or}	Data <Data>	[1..1]			374
	FailedSecurities <FaildScties>	[1..1]	±		375
	FailedCash <FaildCsh>	[1..1]	±		375
	FreeOfPayment <FreeOfPmt>	[1..1]			375
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		376
Or}	Data <Data>	[1..1]			376
	FailedSecurities <FaildScties>	[1..1]	±		376
	FailedCash <FaildCsh>	[1..1]	±		376
	CrossCSD <CrossCSD>	[1..1]			376
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		377

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			378
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			378
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		379
Or}	Data <Data>	[1..1]			379
	FailedSecurities <FaildScities>	[1..1]	±		379
	FailedCash <FaildCsh>	[1..1]	±		379
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			380
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		380
Or}	Data <Data>	[1..1]			380
	FailedSecurities <FaildScities>	[1..1]	±		380
	FailedCash <FaildCsh>	[1..1]	±		381
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			381
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		381
Or}	Data <Data>	[1..1]			381
	FailedSecurities <FaildScities>	[1..1]	±		382
	FailedCash <FaildCsh>	[1..1]	±		382
	FreeOfPayment <FreeOfPmt>	[1..1]			382
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		383
Or}	Data <Data>	[1..1]			383
	FailedSecurities <FaildScities>	[1..1]	±		383
	FailedCash <FaildCsh>	[1..1]	±		383
	CollateralManagementOperation <CollMgmtOpr>	[1..1]			383
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		385
Or}	Data <Data>	[1..1]			385
	IntraCSD <IntraCSD>	[1..1]			387
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		388
Or}	Data <Data>	[1..1]			389
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			389
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		390
Or}	Data <Data>	[1..1]			390
	FailedSecurities <FaildScities>	[1..1]	±		390

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedCash <FaildCsh>	[1..1]	±		390
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			391
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		391
Or}	Data <Data>	[1..1]			391
	FailedSecurities <FaildScties>	[1..1]	±		391
	FailedCash <FaildCsh>	[1..1]	±		392
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			392
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		392
Or}	Data <Data>	[1..1]			392
	FailedSecurities <FaildScties>	[1..1]	±		393
	FailedCash <FaildCsh>	[1..1]	±		393
	FreeOfPayment <FreeOfPmt>	[1..1]			393
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		394
Or}	Data <Data>	[1..1]			394
	FailedSecurities <FaildScties>	[1..1]	±		394
	FailedCash <FaildCsh>	[1..1]	±		394
	CrossCSD <CrossCSD>	[1..1]			394
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		395
Or}	Data <Data>	[1..1]			396
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			396
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		397
Or}	Data <Data>	[1..1]			397
	FailedSecurities <FaildScties>	[1..1]	±		397
	FailedCash <FaildCsh>	[1..1]	±		397
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			398
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		398
Or}	Data <Data>	[1..1]			398
	FailedSecurities <FaildScties>	[1..1]	±		398
	FailedCash <FaildCsh>	[1..1]	±		399
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			399
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		399

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			399
	FailedSecurities <FaildScities>	[1..1]	±		400
	FailedCash <FaildCsh>	[1..1]	±		400
	FreeOfPayment <FreeOfPmt>	[1..1]			400
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		401
Or}	Data <Data>	[1..1]			401
	FailedSecurities <FaildScities>	[1..1]	±		401
	FailedCash <FaildCsh>	[1..1]	±		401
	SecuritiesLendingOrBorrowing <ScitiesLndgOrBrrwg>	[1..1]			401
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		403
Or}	Data <Data>	[1..1]			403
	IntraCSD <IntraCSD>	[1..1]			405
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		406
Or}	Data <Data>	[1..1]			407
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			407
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		408
Or}	Data <Data>	[1..1]			408
	FailedSecurities <FaildScities>	[1..1]	±		408
	FailedCash <FaildCsh>	[1..1]	±		408
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			409
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		409
Or}	Data <Data>	[1..1]			409
	FailedSecurities <FaildScities>	[1..1]	±		409
	FailedCash <FaildCsh>	[1..1]	±		410
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			410
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		410
Or}	Data <Data>	[1..1]			410
	FailedSecurities <FaildScities>	[1..1]	±		411
	FailedCash <FaildCsh>	[1..1]	±		411
	FreeOfPayment <FreeOfPmt>	[1..1]			411
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		412

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			412
	FailedSecurities <FaildScities>	[1..1]	±		412
	FailedCash <FaildCsh>	[1..1]	±		412
	CrossCSD <CrossCSD>	[1..1]			412
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		413
Or}	Data <Data>	[1..1]			414
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			414
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		415
Or}	Data <Data>	[1..1]			415
	FailedSecurities <FaildScities>	[1..1]	±		415
	FailedCash <FaildCsh>	[1..1]	±		415
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			416
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		416
Or}	Data <Data>	[1..1]			416
	FailedSecurities <FaildScities>	[1..1]	±		416
	FailedCash <FaildCsh>	[1..1]	±		417
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			417
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		417
Or}	Data <Data>	[1..1]			417
	FailedSecurities <FaildScities>	[1..1]	±		418
	FailedCash <FaildCsh>	[1..1]	±		418
	FreeOfPayment <FreeOfPmt>	[1..1]			418
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		419
Or}	Data <Data>	[1..1]			419
	FailedSecurities <FaildScities>	[1..1]	±		419
	FailedCash <FaildCsh>	[1..1]	±		419
	RepurchaseAgreement <RpAgrmt>	[1..1]			419
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		421
Or}	Data <Data>	[1..1]			421
	IntraCSD <IntraCSD>	[1..1]			423
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		424

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			425
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			425
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		426
Or}	Data <Data>	[1..1]			426
	FailedSecurities <FaildScities>	[1..1]	±		426
	FailedCash <FaildCsh>	[1..1]	±		426
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			427
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		427
Or}	Data <Data>	[1..1]			427
	FailedSecurities <FaildScities>	[1..1]	±		427
	FailedCash <FaildCsh>	[1..1]	±		428
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			428
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		428
Or}	Data <Data>	[1..1]			428
	FailedSecurities <FaildScities>	[1..1]	±		429
	FailedCash <FaildCsh>	[1..1]	±		429
	FreeOfPayment <FreeOfPmt>	[1..1]			429
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		430
Or}	Data <Data>	[1..1]			430
	FailedSecurities <FaildScities>	[1..1]	±		430
	FailedCash <FaildCsh>	[1..1]	±		430
	CrossCSD <CrossCSD>	[1..1]			430
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		431
Or}	Data <Data>	[1..1]			432
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			432
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		433
Or}	Data <Data>	[1..1]			433
	FailedSecurities <FaildScities>	[1..1]	±		433
	FailedCash <FaildCsh>	[1..1]	±		433
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			434
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		434

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			434
	FailedSecurities <FaildScities>	[1..1]	±		434
	FailedCash <FaildCsh>	[1..1]	±		435
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			435
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		435
Or}	Data <Data>	[1..1]			435
	FailedSecurities <FaildScities>	[1..1]	±		436
	FailedCash <FaildCsh>	[1..1]	±		436
	FreeOfPayment <FreeOfPmt>	[1..1]			436
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		437
Or}	Data <Data>	[1..1]			437
	FailedSecurities <FaildScities>	[1..1]	±		437
	FailedCash <FaildCsh>	[1..1]	±		437
	Other <Oth>	[1..1]			437
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		439
Or}	Data <Data>	[1..1]			439
	IntraCSD <IntraCSD>	[1..1]			441
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		442
Or}	Data <Data>	[1..1]			443
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			443
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		444
Or}	Data <Data>	[1..1]			444
	FailedSecurities <FaildScities>	[1..1]	±		444
	FailedCash <FaildCsh>	[1..1]	±		444
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			445
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		445
Or}	Data <Data>	[1..1]			445
	FailedSecurities <FaildScities>	[1..1]	±		445
	FailedCash <FaildCsh>	[1..1]	±		446
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			446
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		446

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			446
	FailedSecurities <FaildScities>	[1..1]	±		447
	FailedCash <FaildCsh>	[1..1]	±		447
	FreeOfPayment <FreeOfPmt>	[1..1]			447
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		448
Or}	Data <Data>	[1..1]			448
	FailedSecurities <FaildScities>	[1..1]	±		448
	FailedCash <FaildCsh>	[1..1]	±		448
	CrossCSD <CrossCSD>	[1..1]			448
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		449
Or}	Data <Data>	[1..1]			450
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			450
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		451
Or}	Data <Data>	[1..1]			451
	FailedSecurities <FaildScities>	[1..1]	±		451
	FailedCash <FaildCsh>	[1..1]	±		451
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			452
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		452
Or}	Data <Data>	[1..1]			452
	FailedSecurities <FaildScities>	[1..1]	±		452
	FailedCash <FaildCsh>	[1..1]	±		453
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			453
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		453
Or}	Data <Data>	[1..1]			453
	FailedSecurities <FaildScities>	[1..1]	±		454
	FailedCash <FaildCsh>	[1..1]	±		454
	FreeOfPayment <FreeOfPmt>	[1..1]			454
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		455
Or}	Data <Data>	[1..1]			455
	FailedSecurities <FaildScities>	[1..1]	±		455
	FailedCash <FaildCsh>	[1..1]	±		455

3.4.3.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementFailsDailyTransactionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesBuyOrSell <ScitiesBuyOrSell>	[1..1]			365
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		367
Or}	Data <Data>	[1..1]			367
	IntraCSD <IntraCSD>	[1..1]			369
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		370
Or}	Data <Data>	[1..1]			371
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			371
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		372
Or}	Data <Data>	[1..1]			372
	FailedSecurities <FaildScities>	[1..1]	±		372
	FailedCash <FaildCsh>	[1..1]	±		372
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			373
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		373
Or}	Data <Data>	[1..1]			373
	FailedSecurities <FaildScities>	[1..1]	±		373
	FailedCash <FaildCsh>	[1..1]	±		374
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			374
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		374
Or}	Data <Data>	[1..1]			374
	FailedSecurities <FaildScities>	[1..1]	±		375
	FailedCash <FaildCsh>	[1..1]	±		375
	FreeOfPayment <FreeOfPmt>	[1..1]			375
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		376
Or}	Data <Data>	[1..1]			376
	FailedSecurities <FaildScities>	[1..1]	±		376
	FailedCash <FaildCsh>	[1..1]	±		376
	CrossCSD <CrossCSD>	[1..1]			376
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		377
Or}	Data <Data>	[1..1]			378
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			378
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		379

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			379
	FailedSecurities <FaildScies>	[1..1]	±		379
	FailedCash <FaildCsh>	[1..1]	±		379
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			380
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		380
Or}	Data <Data>	[1..1]			380
	FailedSecurities <FaildScies>	[1..1]	±		380
	FailedCash <FaildCsh>	[1..1]	±		381
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			381
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		381
Or}	Data <Data>	[1..1]			381
	FailedSecurities <FaildScies>	[1..1]	±		382
	FailedCash <FaildCsh>	[1..1]	±		382
	FreeOfPayment <FreeOfPmt>	[1..1]			382
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		383
Or}	Data <Data>	[1..1]			383
	FailedSecurities <FaildScies>	[1..1]	±		383
	FailedCash <FaildCsh>	[1..1]	±		383
	CollateralManagementOperation <CollMgmtOpr>	[1..1]			383
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		385
Or}	Data <Data>	[1..1]			385
	IntraCSD <IntraCSD>	[1..1]			387
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		388
Or}	Data <Data>	[1..1]			389
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			389
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		390
Or}	Data <Data>	[1..1]			390
	FailedSecurities <FaildScies>	[1..1]	±		390
	FailedCash <FaildCsh>	[1..1]	±		390
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			391
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		391

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			391
	FailedSecurities <FaildScies>	[1..1]	±		391
	FailedCash <FaildCsh>	[1..1]	±		392
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			392
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		392
Or}	Data <Data>	[1..1]			392
	FailedSecurities <FaildScies>	[1..1]	±		393
	FailedCash <FaildCsh>	[1..1]	±		393
	FreeOfPayment <FreeOfPmt>	[1..1]			393
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		394
Or}	Data <Data>	[1..1]			394
	FailedSecurities <FaildScies>	[1..1]	±		394
	FailedCash <FaildCsh>	[1..1]	±		394
	CrossCSD <CrossCSD>	[1..1]			394
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		395
Or}	Data <Data>	[1..1]			396
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			396
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		397
Or}	Data <Data>	[1..1]			397
	FailedSecurities <FaildScies>	[1..1]	±		397
	FailedCash <FaildCsh>	[1..1]	±		397
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			398
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		398
Or}	Data <Data>	[1..1]			398
	FailedSecurities <FaildScies>	[1..1]	±		398
	FailedCash <FaildCsh>	[1..1]	±		399
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			399
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		399
Or}	Data <Data>	[1..1]			399
	FailedSecurities <FaildScies>	[1..1]	±		400
	FailedCash <FaildCsh>	[1..1]	±		400

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FreeOfPayment <FreeOfPmt>	[1..1]			400
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		401
Or}	Data <Data>	[1..1]			401
	FailedSecurities <FaildScies>	[1..1]	±		401
	FailedCash <FaildCsh>	[1..1]	±		401
	SecuritiesLendingOrBorrowing <SciesLndgOrBrrwg>	[1..1]			401
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		403
Or}	Data <Data>	[1..1]			403
	IntraCSD <IntraCSD>	[1..1]			405
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		406
Or}	Data <Data>	[1..1]			407
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			407
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		408
Or}	Data <Data>	[1..1]			408
	FailedSecurities <FaildScies>	[1..1]	±		408
	FailedCash <FaildCsh>	[1..1]	±		408
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			409
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		409
Or}	Data <Data>	[1..1]			409
	FailedSecurities <FaildScies>	[1..1]	±		409
	FailedCash <FaildCsh>	[1..1]	±		410
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			410
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		410
Or}	Data <Data>	[1..1]			410
	FailedSecurities <FaildScies>	[1..1]	±		411
	FailedCash <FaildCsh>	[1..1]	±		411
	FreeOfPayment <FreeOfPmt>	[1..1]			411
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		412
Or}	Data <Data>	[1..1]			412
	FailedSecurities <FaildScies>	[1..1]	±		412
	FailedCash <FaildCsh>	[1..1]	±		412

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CrossCSD <CrossCSD>	[1..1]			412
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		413
Or}	Data <Data>	[1..1]			414
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			414
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		415
Or}	Data <Data>	[1..1]			415
	FailedSecurities <FaildScies>	[1..1]	±		415
	FailedCash <FaildCsh>	[1..1]	±		415
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			416
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		416
Or}	Data <Data>	[1..1]			416
	FailedSecurities <FaildScies>	[1..1]	±		416
	FailedCash <FaildCsh>	[1..1]	±		417
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			417
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		417
Or}	Data <Data>	[1..1]			417
	FailedSecurities <FaildScies>	[1..1]	±		418
	FailedCash <FaildCsh>	[1..1]	±		418
	FreeOfPayment <FreeOfPmt>	[1..1]			418
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		419
Or}	Data <Data>	[1..1]			419
	FailedSecurities <FaildScies>	[1..1]	±		419
	FailedCash <FaildCsh>	[1..1]	±		419
	RepurchaseAgreement <RpAgrmt>	[1..1]			419
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		421
Or}	Data <Data>	[1..1]			421
	IntraCSD <IntraCSD>	[1..1]			423
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		424
Or}	Data <Data>	[1..1]			425
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			425
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		426

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			426
	FailedSecurities <FaildScies>	[1..1]	±		426
	FailedCash <FaildCsh>	[1..1]	±		426
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			427
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		427
Or}	Data <Data>	[1..1]			427
	FailedSecurities <FaildScies>	[1..1]	±		427
	FailedCash <FaildCsh>	[1..1]	±		428
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			428
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		428
Or}	Data <Data>	[1..1]			428
	FailedSecurities <FaildScies>	[1..1]	±		429
	FailedCash <FaildCsh>	[1..1]	±		429
	FreeOfPayment <FreeOfPmt>	[1..1]			429
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		430
Or}	Data <Data>	[1..1]			430
	FailedSecurities <FaildScies>	[1..1]	±		430
	FailedCash <FaildCsh>	[1..1]	±		430
	CrossCSD <CrossCSD>	[1..1]			430
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		431
Or}	Data <Data>	[1..1]			432
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			432
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		433
Or}	Data <Data>	[1..1]			433
	FailedSecurities <FaildScies>	[1..1]	±		433
	FailedCash <FaildCsh>	[1..1]	±		433
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			434
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		434
Or}	Data <Data>	[1..1]			434
	FailedSecurities <FaildScies>	[1..1]	±		434
	FailedCash <FaildCsh>	[1..1]	±		435

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			435
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		435
Or}	Data <Data>	[1..1]			435
	FailedSecurities <FaildScities>	[1..1]	±		436
	FailedCash <FaildCsh>	[1..1]	±		436
	FreeOfPayment <FreeOfPmt>	[1..1]			436
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		437
Or}	Data <Data>	[1..1]			437
	FailedSecurities <FaildScities>	[1..1]	±		437
	FailedCash <FaildCsh>	[1..1]	±		437
	Other <Othr>	[1..1]			437
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		439
Or}	Data <Data>	[1..1]			439
	IntraCSD <IntraCSD>	[1..1]			441
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		442
Or}	Data <Data>	[1..1]			443
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			443
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		444
Or}	Data <Data>	[1..1]			444
	FailedSecurities <FaildScities>	[1..1]	±		444
	FailedCash <FaildCsh>	[1..1]	±		444
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			445
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		445
Or}	Data <Data>	[1..1]			445
	FailedSecurities <FaildScities>	[1..1]	±		445
	FailedCash <FaildCsh>	[1..1]	±		446
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			446
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		446
Or}	Data <Data>	[1..1]			446
	FailedSecurities <FaildScities>	[1..1]	±		447
	FailedCash <FaildCsh>	[1..1]	±		447

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FreeOfPayment <FreeOfPmt>	[1..1]			447
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		448
Or}	Data <Data>	[1..1]			448
	FailedSecurities <FaildScies>	[1..1]	±		448
	FailedCash <FaildCsh>	[1..1]	±		448
	CrossCSD <CrossCSD>	[1..1]			448
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		449
Or}	Data <Data>	[1..1]			450
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			450
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		451
Or}	Data <Data>	[1..1]			451
	FailedSecurities <FaildScies>	[1..1]	±		451
	FailedCash <FaildCsh>	[1..1]	±		451
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			452
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		452
Or}	Data <Data>	[1..1]			452
	FailedSecurities <FaildScies>	[1..1]	±		452
	FailedCash <FaildCsh>	[1..1]	±		453
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			453
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		453
Or}	Data <Data>	[1..1]			453
	FailedSecurities <FaildScies>	[1..1]	±		454
	FailedCash <FaildCsh>	[1..1]	±		454
	FreeOfPayment <FreeOfPmt>	[1..1]			454
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		455
Or}	Data <Data>	[1..1]			455
	FailedSecurities <FaildScies>	[1..1]	±		455
	FailedCash <FaildCsh>	[1..1]	±		455

3.4.3.2.2.1 SecuritiesBuyOrSell <SctiesBuyOrSell>

Presence: [1..1]

Definition: Purchase or sale of securities.

SecuritiesBuyOrSell <SctiesBuyOrSell> contains one of the following
SettlementFailsDailyCSD1Choice elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		367
Or}	Data <Data>	[1..1]			367
	IntraCSD <IntraCSD>	[1..1]			369
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		370
Or}	Data <Data>	[1..1]			371
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			371
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		372
Or}	Data <Data>	[1..1]			372
	FailedSecurities <FaildScties>	[1..1]	±		372
	FailedCash <FaildCsh>	[1..1]	±		372
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			373
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		373
Or}	Data <Data>	[1..1]			373
	FailedSecurities <FaildScties>	[1..1]	±		373
	FailedCash <FaildCsh>	[1..1]	±		374
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			374
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		374
Or}	Data <Data>	[1..1]			374
	FailedSecurities <FaildScties>	[1..1]	±		375
	FailedCash <FaildCsh>	[1..1]	±		375
	FreeOfPayment <FreeOfPmt>	[1..1]			375
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		376
Or}	Data <Data>	[1..1]			376
	FailedSecurities <FaildScties>	[1..1]	±		376
	FailedCash <FaildCsh>	[1..1]	±		376
	CrossCSD <CrossCSD>	[1..1]			376
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		377
Or}	Data <Data>	[1..1]			378
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			378
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		379

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			379
	FailedSecurities <FaildScies>	[1..1]	±		379
	FailedCash <FaildCsh>	[1..1]	±		379
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			380
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		380
Or}	Data <Data>	[1..1]			380
	FailedSecurities <FaildScies>	[1..1]	±		380
	FailedCash <FaildCsh>	[1..1]	±		381
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			381
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		381
Or}	Data <Data>	[1..1]			381
	FailedSecurities <FaildScies>	[1..1]	±		382
	FailedCash <FaildCsh>	[1..1]	±		382
	FreeOfPayment <FreeOfPmt>	[1..1]			382
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		383
Or}	Data <Data>	[1..1]			383
	FailedSecurities <FaildScies>	[1..1]	±		383
	FailedCash <FaildCsh>	[1..1]	±		383

3.4.3.2.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementFailsDailyCSD3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraCSD <IntraCSD>	[1..1]			369
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		370
Or}	Data <Data>	[1..1]			371
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			371
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		372
Or}	Data <Data>	[1..1]			372
	FailedSecurities <FaildScties>	[1..1]	±		372
	FailedCash <FaildCsh>	[1..1]	±		372
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			373
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		373
Or}	Data <Data>	[1..1]			373
	FailedSecurities <FaildScties>	[1..1]	±		373
	FailedCash <FaildCsh>	[1..1]	±		374
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			374
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		374
Or}	Data <Data>	[1..1]			374
	FailedSecurities <FaildScties>	[1..1]	±		375
	FailedCash <FaildCsh>	[1..1]	±		375
	FreeOfPayment <FreeOfPmt>	[1..1]			375
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		376
Or}	Data <Data>	[1..1]			376
	FailedSecurities <FaildScties>	[1..1]	±		376
	FailedCash <FaildCsh>	[1..1]	±		376
	CrossCSD <CrossCSD>	[1..1]			376
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		377
Or}	Data <Data>	[1..1]			378
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			378
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		379
Or}	Data <Data>	[1..1]			379
	FailedSecurities <FaildScties>	[1..1]	±		379
	FailedCash <FaildCsh>	[1..1]	±		379

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			380
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		380
Or}	Data <Data>	[1..1]			380
	FailedSecurities <FaildScties>	[1..1]	±		380
	FailedCash <FaildCsh>	[1..1]	±		381
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			381
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		381
Or}	Data <Data>	[1..1]			381
	FailedSecurities <FaildScties>	[1..1]	±		382
	FailedCash <FaildCsh>	[1..1]	±		382
	FreeOfPayment <FreeOfPmt>	[1..1]			382
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		383
Or}	Data <Data>	[1..1]			383
	FailedSecurities <FaildScties>	[1..1]	±		383
	FailedCash <FaildCsh>	[1..1]	±		383

3.4.3.2.2.1.2.1 IntraCSD <IntraCSD>

Presence: [1..1]

Definition: Intra-CSD settlement instructions data.

IntraCSD <IntraCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		370
Or}	Data <Data>	[1..1]			371
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			371
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		372
Or}	Data <Data>	[1..1]			372
	FailedSecurities <FaildScties>	[1..1]	±		372
	FailedCash <FaildCsh>	[1..1]	±		372
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			373
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		373
Or}	Data <Data>	[1..1]			373
	FailedSecurities <FaildScties>	[1..1]	±		373
	FailedCash <FaildCsh>	[1..1]	±		374
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			374
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		374
Or}	Data <Data>	[1..1]			374
	FailedSecurities <FaildScties>	[1..1]	±		375
	FailedCash <FaildCsh>	[1..1]	±		375
	FreeOfPayment <FreeOfPmt>	[1..1]			375
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		376
Or}	Data <Data>	[1..1]			376
	FailedSecurities <FaildScties>	[1..1]	±		376
	FailedCash <FaildCsh>	[1..1]	±		376

3.4.3.2.2.1.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.2.1.2.1.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			371
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		372
Or}	Data <Data>	[1..1]			372
	FailedSecurities <FaildScties>	[1..1]	±		372
	FailedCash <FaildCsh>	[1..1]	±		372
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			373
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		373
Or}	Data <Data>	[1..1]			373
	FailedSecurities <FaildScties>	[1..1]	±		373
	FailedCash <FaildCsh>	[1..1]	±		374
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			374
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		374
Or}	Data <Data>	[1..1]			374
	FailedSecurities <FaildScties>	[1..1]	±		375
	FailedCash <FaildCsh>	[1..1]	±		375
	FreeOfPayment <FreeOfPmt>	[1..1]			375
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		376
Or}	Data <Data>	[1..1]			376
	FailedSecurities <FaildScties>	[1..1]	±		376
	FailedCash <FaildCsh>	[1..1]	±		376

3.4.3.2.2.1.2.1.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		372
Or}	Data <Data>	[1..1]			372
	FailedSecurities <FaildScties>	[1..1]	±		372
	FailedCash <FaildCsh>	[1..1]	±		372

3.4.3.2.2.1.2.1.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.2.1.2.1.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		372
	FailedCash <FaildCsh>	[1..1]	±		372

3.4.3.2.2.1.2.1.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.1.2.1.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.1.2.1.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		373
Or}	Data <Data>	[1..1]			373
	FailedSecurities <FaillScies>	[1..1]	±		373
	FailedCash <FaillCsh>	[1..1]	±		374

3.4.3.2.2.1.2.1.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.2.1.2.1.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScies>	[1..1]	±		373
	FailedCash <FaillCsh>	[1..1]	±		374

3.4.3.2.2.1.2.1.2.2.2.1 FailedSecurities <FaillScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.1.2.1.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.1.2.1.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		374
Or}	Data <Data>	[1..1]			374
	FailedSecurities <FailedScities>	[1..1]	±		375
	FailedCash <FailedCsh>	[1..1]	±		375

3.4.3.2.2.1.2.1.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.2.1.2.1.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		375
	FailedCash <FaildCsh>	[1..1]	±		375

3.4.3.2.2.1.2.1.2.3.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.1.2.1.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.1.2.1.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		376
Or}	Data <Data>	[1..1]			376
	FailedSecurities <FaildScties>	[1..1]	±		376
	FailedCash <FaildCsh>	[1..1]	±		376

3.4.3.2.2.1.2.1.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.2.1.2.1.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		376
	FailedCash <FaildCsh>	[1..1]	±		376

3.4.3.2.2.1.2.1.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.1.2.1.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.1.2.2 CrossCSD <CrossCSD>*Presence:* [1..1]*Definition:* Cross-CSD settlement instructions data.

CrossCSD <CrossCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		377
Or}	Data <Data>	[1..1]			378
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			378
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		379
Or}	Data <Data>	[1..1]			379
	FailedSecurities <FaildScties>	[1..1]	±		379
	FailedCash <FaildCsh>	[1..1]	±		379
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			380
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		380
Or}	Data <Data>	[1..1]			380
	FailedSecurities <FaildScties>	[1..1]	±		380
	FailedCash <FaildCsh>	[1..1]	±		381
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			381
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		381
Or}	Data <Data>	[1..1]			381
	FailedSecurities <FaildScties>	[1..1]	±		382
	FailedCash <FaildCsh>	[1..1]	±		382
	FreeOfPayment <FreeOfPmt>	[1..1]			382
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		383
Or}	Data <Data>	[1..1]			383
	FailedSecurities <FaildScties>	[1..1]	±		383
	FailedCash <FaildCsh>	[1..1]	±		383

3.4.3.2.2.1.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.2.1.2.2.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			378
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		379
Or}	Data <Data>	[1..1]			379
	FailedSecurities <FaildScties>	[1..1]	±		379
	FailedCash <FaildCsh>	[1..1]	±		379
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			380
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		380
Or}	Data <Data>	[1..1]			380
	FailedSecurities <FaildScties>	[1..1]	±		380
	FailedCash <FaildCsh>	[1..1]	±		381
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			381
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		381
Or}	Data <Data>	[1..1]			381
	FailedSecurities <FaildScties>	[1..1]	±		382
	FailedCash <FaildCsh>	[1..1]	±		382
	FreeOfPayment <FreeOfPmt>	[1..1]			382
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		383
Or}	Data <Data>	[1..1]			383
	FailedSecurities <FaildScties>	[1..1]	±		383
	FailedCash <FaildCsh>	[1..1]	±		383

3.4.3.2.2.1.2.2.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		379
Or}	Data <Data>	[1..1]			379
	FailedSecurities <FaildScties>	[1..1]	±		379
	FailedCash <FaildCsh>	[1..1]	±		379

3.4.3.2.2.1.2.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.2.1.2.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		379
	FailedCash <FaildCsh>	[1..1]	±		379

3.4.3.2.2.1.2.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.1.2.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.1.2.2.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		380
Or}	Data <Data>	[1..1]			380
	FailedSecurities <FaillScies>	[1..1]	±		380
	FailedCash <FaillCsh>	[1..1]	±		381

3.4.3.2.2.1.2.2.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.2.1.2.2.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScies>	[1..1]	±		380
	FailedCash <FaillCsh>	[1..1]	±		381

3.4.3.2.2.1.2.2.2.2.2.1 FailedSecurities <FaillScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.1.2.2.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.1.2.2.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		381
Or}	Data <Data>	[1..1]			381
	FailedSecurities <FailedScities>	[1..1]	±		382
	FailedCash <FailedCsh>	[1..1]	±		382

3.4.3.2.2.1.2.2.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.2.1.2.2.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		382
	FailedCash <FaildCsh>	[1..1]	±		382

3.4.3.2.2.1.2.2.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.1.2.2.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.1.2.2.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		383
Or}	Data <Data>	[1..1]			383
	FailedSecurities <FaildScies>	[1..1]	±		383
	FailedCash <FaildCsh>	[1..1]	±		383

3.4.3.2.2.1.2.2.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.2.1.2.2.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		383
	FailedCash <FaildCsh>	[1..1]	±		383

3.4.3.2.2.1.2.2.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.1.2.2.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.2 CollateralManagementOperation <CollMgmtOpr>*Presence:* [1..1]*Definition:* Relates to securities transfers aiming to provide or to return collateral.

CollateralManagementOperation <ColIMgmtOpr> contains one of the following **SettlementFailsDailyCSD1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		385
Or}	Data <Data>	[1..1]			385
	IntraCSD <IntraCSD>	[1..1]			387
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		388
Or}	Data <Data>	[1..1]			389
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			389
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		390
Or}	Data <Data>	[1..1]			390
	FailedSecurities <FaildScities>	[1..1]	±		390
	FailedCash <FaildCsh>	[1..1]	±		390
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			391
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		391
Or}	Data <Data>	[1..1]			391
	FailedSecurities <FaildScities>	[1..1]	±		391
	FailedCash <FaildCsh>	[1..1]	±		392
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			392
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		392
Or}	Data <Data>	[1..1]			392
	FailedSecurities <FaildScities>	[1..1]	±		393
	FailedCash <FaildCsh>	[1..1]	±		393
	FreeOfPayment <FreeOfPmt>	[1..1]			393
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		394
Or}	Data <Data>	[1..1]			394
	FailedSecurities <FaildScities>	[1..1]	±		394
	FailedCash <FaildCsh>	[1..1]	±		394
	CrossCSD <CrossCSD>	[1..1]			394
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		395
Or}	Data <Data>	[1..1]			396
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			396
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		397

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			397
	FailedSecurities <FaildScies>	[1..1]	±		397
	FailedCash <FaildCsh>	[1..1]	±		397
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			398
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		398
Or}	Data <Data>	[1..1]			398
	FailedSecurities <FaildScies>	[1..1]	±		398
	FailedCash <FaildCsh>	[1..1]	±		399
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			399
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		399
Or}	Data <Data>	[1..1]			399
	FailedSecurities <FaildScies>	[1..1]	±		400
	FailedCash <FaildCsh>	[1..1]	±		400
	FreeOfPayment <FreeOfPmt>	[1..1]			400
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		401
Or}	Data <Data>	[1..1]			401
	FailedSecurities <FaildScies>	[1..1]	±		401
	FailedCash <FaildCsh>	[1..1]	±		401

3.4.3.2.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementFailsDailyCSD3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraCSD <IntraCSD>	[1..1]			387
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		388
Or}	Data <Data>	[1..1]			389
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			389
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		390
Or}	Data <Data>	[1..1]			390
	FailedSecurities <FaildScies>	[1..1]	±		390
	FailedCash <FaildCsh>	[1..1]	±		390
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			391
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		391
Or}	Data <Data>	[1..1]			391
	FailedSecurities <FaildScies>	[1..1]	±		391
	FailedCash <FaildCsh>	[1..1]	±		392
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			392
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		392
Or}	Data <Data>	[1..1]			392
	FailedSecurities <FaildScies>	[1..1]	±		393
	FailedCash <FaildCsh>	[1..1]	±		393
	FreeOfPayment <FreeOfPmt>	[1..1]			393
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		394
Or}	Data <Data>	[1..1]			394
	FailedSecurities <FaildScies>	[1..1]	±		394
	FailedCash <FaildCsh>	[1..1]	±		394
	CrossCSD <CrossCSD>	[1..1]			394
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		395
Or}	Data <Data>	[1..1]			396
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			396
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		397
Or}	Data <Data>	[1..1]			397
	FailedSecurities <FaildScies>	[1..1]	±		397
	FailedCash <FaildCsh>	[1..1]	±		397

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			398
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		398
Or}	Data <Data>	[1..1]			398
	FailedSecurities <FaildScties>	[1..1]	±		398
	FailedCash <FaildCsh>	[1..1]	±		399
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			399
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		399
Or}	Data <Data>	[1..1]			399
	FailedSecurities <FaildScties>	[1..1]	±		400
	FailedCash <FaildCsh>	[1..1]	±		400
	FreeOfPayment <FreeOfPmt>	[1..1]			400
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		401
Or}	Data <Data>	[1..1]			401
	FailedSecurities <FaildScties>	[1..1]	±		401
	FailedCash <FaildCsh>	[1..1]	±		401

3.4.3.2.2.2.2.1 IntraCSD <IntraCSD>

Presence: [1..1]

Definition: Intra-CSD settlement instructions data.

IntraCSD <IntraCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		388
Or}	Data <Data>	[1..1]			389
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			389
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		390
Or}	Data <Data>	[1..1]			390
	FailedSecurities <FaildScties>	[1..1]	±		390
	FailedCash <FaildCsh>	[1..1]	±		390
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			391
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		391
Or}	Data <Data>	[1..1]			391
	FailedSecurities <FaildScties>	[1..1]	±		391
	FailedCash <FaildCsh>	[1..1]	±		392
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			392
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		392
Or}	Data <Data>	[1..1]			392
	FailedSecurities <FaildScties>	[1..1]	±		393
	FailedCash <FaildCsh>	[1..1]	±		393
	FreeOfPayment <FreeOfPmt>	[1..1]			393
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		394
Or}	Data <Data>	[1..1]			394
	FailedSecurities <FaildScties>	[1..1]	±		394
	FailedCash <FaildCsh>	[1..1]	±		394

3.4.3.2.2.2.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.2.2.2.1.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			389
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		390
Or}	Data <Data>	[1..1]			390
	FailedSecurities <FaildScties>	[1..1]	±		390
	FailedCash <FaildCsh>	[1..1]	±		390
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			391
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		391
Or}	Data <Data>	[1..1]			391
	FailedSecurities <FaildScties>	[1..1]	±		391
	FailedCash <FaildCsh>	[1..1]	±		392
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			392
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		392
Or}	Data <Data>	[1..1]			392
	FailedSecurities <FaildScties>	[1..1]	±		393
	FailedCash <FaildCsh>	[1..1]	±		393
	FreeOfPayment <FreeOfPmt>	[1..1]			393
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		394
Or}	Data <Data>	[1..1]			394
	FailedSecurities <FaildScties>	[1..1]	±		394
	FailedCash <FaildCsh>	[1..1]	±		394

3.4.3.2.2.2.2.1.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		390
Or}	Data <Data>	[1..1]			390
	FailedSecurities <FaildScties>	[1..1]	±		390
	FailedCash <FaildCsh>	[1..1]	±		390

3.4.3.2.2.2.2.1.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.2.2.2.1.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		390
	FailedCash <FaildCsh>	[1..1]	±		390

3.4.3.2.2.2.2.1.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.2.2.1.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.2.2.1.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		391
Or}	Data <Data>	[1..1]			391
	FailedSecurities <FaillScties>	[1..1]	±		391
	FailedCash <FaillCsh>	[1..1]	±		392

3.4.3.2.2.2.2.1.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.2.2.2.1.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScties>	[1..1]	±		391
	FailedCash <FaillCsh>	[1..1]	±		392

3.4.3.2.2.2.2.1.2.2.2.1 FailedSecurities <FaillScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.2.2.1.2.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.2.2.1.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		392
Or}	Data <Data>	[1..1]			392
	FailedSecurities <FailedScities>	[1..1]	±		393
	FailedCash <FailedCsh>	[1..1]	±		393

3.4.3.2.2.2.2.1.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.2.2.2.1.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		393
	FailedCash <FaildCsh>	[1..1]	±		393

3.4.3.2.2.2.2.1.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.2.2.1.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.2.2.1.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		394
Or}	Data <Data>	[1..1]			394
	FailedSecurities <FaildScies>	[1..1]	±		394
	FailedCash <FaildCsh>	[1..1]	±		394

3.4.3.2.2.2.2.1.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.2.2.2.1.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		394
	FailedCash <FaildCsh>	[1..1]	±		394

3.4.3.2.2.2.2.1.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.2.2.1.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.2.2.2 CrossCSD <CrossCSD>*Presence:* [1..1]*Definition:* Cross-CSD settlement instructions data.

CrossCSD <CrossCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		395
Or}	Data <Data>	[1..1]			396
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			396
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		397
Or}	Data <Data>	[1..1]			397
	FailedSecurities <FaildScties>	[1..1]	±		397
	FailedCash <FaildCsh>	[1..1]	±		397
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			398
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		398
Or}	Data <Data>	[1..1]			398
	FailedSecurities <FaildScties>	[1..1]	±		398
	FailedCash <FaildCsh>	[1..1]	±		399
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			399
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		399
Or}	Data <Data>	[1..1]			399
	FailedSecurities <FaildScties>	[1..1]	±		400
	FailedCash <FaildCsh>	[1..1]	±		400
	FreeOfPayment <FreeOfPmt>	[1..1]			400
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		401
Or}	Data <Data>	[1..1]			401
	FailedSecurities <FaildScties>	[1..1]	±		401
	FailedCash <FaildCsh>	[1..1]	±		401

3.4.3.2.2.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.2.2.2.2.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			396
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		397
Or}	Data <Data>	[1..1]			397
	FailedSecurities <FaildScties>	[1..1]	±		397
	FailedCash <FaildCsh>	[1..1]	±		397
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			398
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		398
Or}	Data <Data>	[1..1]			398
	FailedSecurities <FaildScties>	[1..1]	±		398
	FailedCash <FaildCsh>	[1..1]	±		399
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			399
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		399
Or}	Data <Data>	[1..1]			399
	FailedSecurities <FaildScties>	[1..1]	±		400
	FailedCash <FaildCsh>	[1..1]	±		400
	FreeOfPayment <FreeOfPmt>	[1..1]			400
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		401
Or}	Data <Data>	[1..1]			401
	FailedSecurities <FaildScties>	[1..1]	±		401
	FailedCash <FaildCsh>	[1..1]	±		401

3.4.3.2.2.2.2.2.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		397
Or}	Data <Data>	[1..1]			397
	FailedSecurities <FaildScties>	[1..1]	±		397
	FailedCash <FaildCsh>	[1..1]	±		397

3.4.3.2.2.2.2.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.2.2.2.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		397
	FailedCash <FaildCsh>	[1..1]	±		397

3.4.3.2.2.2.2.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.2.2.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.2.2.2.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		398
Or}	Data <Data>	[1..1]			398
	FailedSecurities <FaildScities>	[1..1]	±		398
	FailedCash <FaildCsh>	[1..1]	±		399

3.4.3.2.2.2.2.2.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.2.2.2.2.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScities>	[1..1]	±		398
	FailedCash <FaildCsh>	[1..1]	±		399

3.4.3.2.2.2.2.2.2.2.2.1 FailedSecurities <FaildScities>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScities> contains one of the following elements (see ["SettlementTotalData1Choice"](#) on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActrn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.2.2.2.2.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see ["SettlementTotalData1Choice"](#) on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.2.2.2.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlrvy> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		399
Or}	Data <Data>	[1..1]			399
	FailedSecurities <FaildSceties>	[1..1]	±		400
	FailedCash <FaildCsh>	[1..1]	±		400

3.4.3.2.2.2.2.2.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.2.2.2.2.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		400
	FailedCash <FaildCsh>	[1..1]	±		400

3.4.3.2.2.2.2.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.2.2.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.2.2.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RfoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		401
Or}	Data <Data>	[1..1]			401
	FailedSecurities <FaildScies>	[1..1]	±		401
	FailedCash <FaildCsh>	[1..1]	±		401

3.4.3.2.2.2.2.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.2.2.2.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		401
	FailedCash <FaildCsh>	[1..1]	±		401

3.4.3.2.2.2.2.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.2.2.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.3 SecuritiesLendingOrBorrowing <SctiesLndgOrBrrwg>*Presence:* [1..1]*Definition:* Relates to a securities lending or borrowing operation.

SecuritiesLendingOrBorrowing <SctiesLndgOrBrrwg> contains one of the following **SettlementFailsDailyCSD1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		403
Or}	Data <Data>	[1..1]			403
	IntraCSD <IntraCSD>	[1..1]			405
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		406
Or}	Data <Data>	[1..1]			407
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			407
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		408
Or}	Data <Data>	[1..1]			408
	FailedSecurities <FaildScties>	[1..1]	±		408
	FailedCash <FaildCsh>	[1..1]	±		408
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			409
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		409
Or}	Data <Data>	[1..1]			409
	FailedSecurities <FaildScties>	[1..1]	±		409
	FailedCash <FaildCsh>	[1..1]	±		410
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			410
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		410
Or}	Data <Data>	[1..1]			410
	FailedSecurities <FaildScties>	[1..1]	±		411
	FailedCash <FaildCsh>	[1..1]	±		411
	FreeOfPayment <FreeOfPmt>	[1..1]			411
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		412
Or}	Data <Data>	[1..1]			412
	FailedSecurities <FaildScties>	[1..1]	±		412
	FailedCash <FaildCsh>	[1..1]	±		412
	CrossCSD <CrossCSD>	[1..1]			412
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		413
Or}	Data <Data>	[1..1]			414
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			414
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		415

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			415
	FailedSecurities <FaildScies>	[1..1]	±		415
	FailedCash <FaildCsh>	[1..1]	±		415
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			416
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		416
Or}	Data <Data>	[1..1]			416
	FailedSecurities <FaildScies>	[1..1]	±		416
	FailedCash <FaildCsh>	[1..1]	±		417
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			417
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		417
Or}	Data <Data>	[1..1]			417
	FailedSecurities <FaildScies>	[1..1]	±		418
	FailedCash <FaildCsh>	[1..1]	±		418
	FreeOfPayment <FreeOfPmt>	[1..1]			418
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		419
Or}	Data <Data>	[1..1]			419
	FailedSecurities <FaildScies>	[1..1]	±		419
	FailedCash <FaildCsh>	[1..1]	±		419

3.4.3.2.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementFailsDailyCSD3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraCSD <IntraCSD>	[1..1]			405
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		406
Or}	Data <Data>	[1..1]			407
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			407
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		408
Or}	Data <Data>	[1..1]			408
	FailedSecurities <FaildScties>	[1..1]	±		408
	FailedCash <FaildCsh>	[1..1]	±		408
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			409
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		409
Or}	Data <Data>	[1..1]			409
	FailedSecurities <FaildScties>	[1..1]	±		409
	FailedCash <FaildCsh>	[1..1]	±		410
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			410
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		410
Or}	Data <Data>	[1..1]			410
	FailedSecurities <FaildScties>	[1..1]	±		411
	FailedCash <FaildCsh>	[1..1]	±		411
	FreeOfPayment <FreeOfPmt>	[1..1]			411
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		412
Or}	Data <Data>	[1..1]			412
	FailedSecurities <FaildScties>	[1..1]	±		412
	FailedCash <FaildCsh>	[1..1]	±		412
	CrossCSD <CrossCSD>	[1..1]			412
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		413
Or}	Data <Data>	[1..1]			414
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			414
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		415
Or}	Data <Data>	[1..1]			415
	FailedSecurities <FaildScties>	[1..1]	±		415
	FailedCash <FaildCsh>	[1..1]	±		415

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			416
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		416
Or}	Data <Data>	[1..1]			416
	FailedSecurities <FaildScties>	[1..1]	±		416
	FailedCash <FaildCsh>	[1..1]	±		417
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			417
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		417
Or}	Data <Data>	[1..1]			417
	FailedSecurities <FaildScties>	[1..1]	±		418
	FailedCash <FaildCsh>	[1..1]	±		418
	FreeOfPayment <FreeOfPmt>	[1..1]			418
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		419
Or}	Data <Data>	[1..1]			419
	FailedSecurities <FaildScties>	[1..1]	±		419
	FailedCash <FaildCsh>	[1..1]	±		419

3.4.3.2.2.3.2.1 IntraCSD <IntraCSD>

Presence: [1..1]

Definition: Intra-CSD settlement instructions data.

IntraCSD <IntraCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		406
Or}	Data <Data>	[1..1]			407
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			407
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		408
Or}	Data <Data>	[1..1]			408
	FailedSecurities <FaildScties>	[1..1]	±		408
	FailedCash <FaildCsh>	[1..1]	±		408
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			409
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		409
Or}	Data <Data>	[1..1]			409
	FailedSecurities <FaildScties>	[1..1]	±		409
	FailedCash <FaildCsh>	[1..1]	±		410
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			410
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		410
Or}	Data <Data>	[1..1]			410
	FailedSecurities <FaildScties>	[1..1]	±		411
	FailedCash <FaildCsh>	[1..1]	±		411
	FreeOfPayment <FreeOfPmt>	[1..1]			411
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		412
Or}	Data <Data>	[1..1]			412
	FailedSecurities <FaildScties>	[1..1]	±		412
	FailedCash <FaildCsh>	[1..1]	±		412

3.4.3.2.2.3.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.2.3.2.1.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			407
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		408
Or}	Data <Data>	[1..1]			408
	FailedSecurities <FaildScties>	[1..1]	±		408
	FailedCash <FaildCsh>	[1..1]	±		408
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			409
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		409
Or}	Data <Data>	[1..1]			409
	FailedSecurities <FaildScties>	[1..1]	±		409
	FailedCash <FaildCsh>	[1..1]	±		410
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			410
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		410
Or}	Data <Data>	[1..1]			410
	FailedSecurities <FaildScties>	[1..1]	±		411
	FailedCash <FaildCsh>	[1..1]	±		411
	FreeOfPayment <FreeOfPmt>	[1..1]			411
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		412
Or}	Data <Data>	[1..1]			412
	FailedSecurities <FaildScties>	[1..1]	±		412
	FailedCash <FaildCsh>	[1..1]	±		412

3.4.3.2.2.3.2.1.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		408
Or}	Data <Data>	[1..1]			408
	FailedSecurities <FaildScties>	[1..1]	±		408
	FailedCash <FaildCsh>	[1..1]	±		408

3.4.3.2.2.3.2.1.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.2.3.2.1.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		408
	FailedCash <FaildCsh>	[1..1]	±		408

3.4.3.2.2.3.2.1.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.3.2.1.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.3.2.1.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		409
Or}	Data <Data>	[1..1]			409
	FailedSecurities <FaillScties>	[1..1]	±		409
	FailedCash <FaillCsh>	[1..1]	±		410

3.4.3.2.2.3.2.1.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.2.3.2.1.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScties>	[1..1]	±		409
	FailedCash <FaillCsh>	[1..1]	±		410

3.4.3.2.2.3.2.1.2.2.2.1 FailedSecurities <FaillScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.3.2.1.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.3.2.1.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		410
Or}	Data <Data>	[1..1]			410
	FailedSecurities <FailedScities>	[1..1]	±		411
	FailedCash <FailedCsh>	[1..1]	±		411

3.4.3.2.2.3.2.1.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.2.3.2.1.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		411
	FailedCash <FaildCsh>	[1..1]	±		411

3.4.3.2.2.3.2.1.2.3.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.3.2.1.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.3.2.1.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RfoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		412
Or}	Data <Data>	[1..1]			412
	FailedSecurities <FaildScties>	[1..1]	±		412
	FailedCash <FaildCsh>	[1..1]	±		412

3.4.3.2.2.3.2.1.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.2.3.2.1.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		412
	FailedCash <FaildCsh>	[1..1]	±		412

3.4.3.2.2.3.2.1.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.3.2.1.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.3.2.2 CrossCSD <CrossCSD>*Presence:* [1..1]*Definition:* Cross-CSD settlement instructions data.

CrossCSD <CrossCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		413
Or}	Data <Data>	[1..1]			414
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			414
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		415
Or}	Data <Data>	[1..1]			415
	FailedSecurities <FaildScties>	[1..1]	±		415
	FailedCash <FaildCsh>	[1..1]	±		415
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			416
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		416
Or}	Data <Data>	[1..1]			416
	FailedSecurities <FaildScties>	[1..1]	±		416
	FailedCash <FaildCsh>	[1..1]	±		417
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			417
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		417
Or}	Data <Data>	[1..1]			417
	FailedSecurities <FaildScties>	[1..1]	±		418
	FailedCash <FaildCsh>	[1..1]	±		418
	FreeOfPayment <FreeOfPmt>	[1..1]			418
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		419
Or}	Data <Data>	[1..1]			419
	FailedSecurities <FaildScties>	[1..1]	±		419
	FailedCash <FaildCsh>	[1..1]	±		419

3.4.3.2.2.3.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.2.3.2.2.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			414
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		415
Or}	Data <Data>	[1..1]			415
	FailedSecurities <FaildScties>	[1..1]	±		415
	FailedCash <FaildCsh>	[1..1]	±		415
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			416
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		416
Or}	Data <Data>	[1..1]			416
	FailedSecurities <FaildScties>	[1..1]	±		416
	FailedCash <FaildCsh>	[1..1]	±		417
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			417
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		417
Or}	Data <Data>	[1..1]			417
	FailedSecurities <FaildScties>	[1..1]	±		418
	FailedCash <FaildCsh>	[1..1]	±		418
	FreeOfPayment <FreeOfPmt>	[1..1]			418
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		419
Or}	Data <Data>	[1..1]			419
	FailedSecurities <FaildScties>	[1..1]	±		419
	FailedCash <FaildCsh>	[1..1]	±		419

3.4.3.2.2.3.2.2.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		415
Or}	Data <Data>	[1..1]			415
	FailedSecurities <FaildScties>	[1..1]	±		415
	FailedCash <FaildCsh>	[1..1]	±		415

3.4.3.2.2.3.2.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.2.3.2.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		415
	FailedCash <FaildCsh>	[1..1]	±		415

3.4.3.2.2.3.2.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.3.2.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.3.2.2.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		416
Or}	Data <Data>	[1..1]			416
	FailedSecurities <FaildScities>	[1..1]	±		416
	FailedCash <FaildCsh>	[1..1]	±		417

3.4.3.2.2.3.2.2.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.2.3.2.2.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScities>	[1..1]	±		416
	FailedCash <FaildCsh>	[1..1]	±		417

3.4.3.2.2.3.2.2.2.2.2.1 FailedSecurities <FaildScities>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.3.2.2.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.3.2.2.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		417
Or}	Data <Data>	[1..1]			417
	FailedSecurities <FailedScities>	[1..1]	±		418
	FailedCash <FailedCsh>	[1..1]	±		418

3.4.3.2.2.3.2.2.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.2.3.2.2.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		418
	FailedCash <FaildCsh>	[1..1]	±		418

3.4.3.2.2.3.2.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.3.2.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.3.2.2.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		419
Or}	Data <Data>	[1..1]			419
	FailedSecurities <FaildScies>	[1..1]	±		419
	FailedCash <FaildCsh>	[1..1]	±		419

3.4.3.2.2.3.2.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.2.3.2.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		419
	FailedCash <FaildCsh>	[1..1]	±		419

3.4.3.2.2.3.2.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.3.2.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.4 RepurchaseAgreement <RpAgrmt>*Presence:* [1..1]*Definition:* Repurchase transactions.

RepurchaseAgreement <RpAgrmt> contains one of the following **SettlementFailsDailyCSD1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		421
Or}	Data <Data>	[1..1]			421
	IntraCSD <IntraCSD>	[1..1]			423
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		424
Or}	Data <Data>	[1..1]			425
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			425
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		426
Or}	Data <Data>	[1..1]			426
	FailedSecurities <FaildScities>	[1..1]	±		426
	FailedCash <FaildCsh>	[1..1]	±		426
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			427
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		427
Or}	Data <Data>	[1..1]			427
	FailedSecurities <FaildScities>	[1..1]	±		427
	FailedCash <FaildCsh>	[1..1]	±		428
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			428
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		428
Or}	Data <Data>	[1..1]			428
	FailedSecurities <FaildScities>	[1..1]	±		429
	FailedCash <FaildCsh>	[1..1]	±		429
	FreeOfPayment <FreeOfPmt>	[1..1]			429
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		430
Or}	Data <Data>	[1..1]			430
	FailedSecurities <FaildScities>	[1..1]	±		430
	FailedCash <FaildCsh>	[1..1]	±		430
	CrossCSD <CrossCSD>	[1..1]			430
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		431
Or}	Data <Data>	[1..1]			432
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			432
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		433

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			433
	FailedSecurities <FaildScies>	[1..1]	±		433
	FailedCash <FaildCsh>	[1..1]	±		433
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			434
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		434
Or}	Data <Data>	[1..1]			434
	FailedSecurities <FaildScies>	[1..1]	±		434
	FailedCash <FaildCsh>	[1..1]	±		435
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			435
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		435
Or}	Data <Data>	[1..1]			435
	FailedSecurities <FaildScies>	[1..1]	±		436
	FailedCash <FaildCsh>	[1..1]	±		436
	FreeOfPayment <FreeOfPmt>	[1..1]			436
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		437
Or}	Data <Data>	[1..1]			437
	FailedSecurities <FaildScies>	[1..1]	±		437
	FailedCash <FaildCsh>	[1..1]	±		437

3.4.3.2.2.4.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.2.4.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementFailsDailyCSD3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraCSD <IntraCSD>	[1..1]			423
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		424
Or}	Data <Data>	[1..1]			425
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			425
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		426
Or}	Data <Data>	[1..1]			426
	FailedSecurities <FaildScies>	[1..1]	±		426
	FailedCash <FaildCsh>	[1..1]	±		426
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			427
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		427
Or}	Data <Data>	[1..1]			427
	FailedSecurities <FaildScies>	[1..1]	±		427
	FailedCash <FaildCsh>	[1..1]	±		428
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			428
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		428
Or}	Data <Data>	[1..1]			428
	FailedSecurities <FaildScies>	[1..1]	±		429
	FailedCash <FaildCsh>	[1..1]	±		429
	FreeOfPayment <FreeOfPmt>	[1..1]			429
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		430
Or}	Data <Data>	[1..1]			430
	FailedSecurities <FaildScies>	[1..1]	±		430
	FailedCash <FaildCsh>	[1..1]	±		430
	CrossCSD <CrossCSD>	[1..1]			430
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		431
Or}	Data <Data>	[1..1]			432
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			432
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		433
Or}	Data <Data>	[1..1]			433
	FailedSecurities <FaildScies>	[1..1]	±		433
	FailedCash <FaildCsh>	[1..1]	±		433

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			434
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		434
Or}	Data <Data>	[1..1]			434
	FailedSecurities <FaildScties>	[1..1]	±		434
	FailedCash <FaildCsh>	[1..1]	±		435
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			435
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		435
Or}	Data <Data>	[1..1]			435
	FailedSecurities <FaildScties>	[1..1]	±		436
	FailedCash <FaildCsh>	[1..1]	±		436
	FreeOfPayment <FreeOfPmt>	[1..1]			436
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		437
Or}	Data <Data>	[1..1]			437
	FailedSecurities <FaildScties>	[1..1]	±		437
	FailedCash <FaildCsh>	[1..1]	±		437

3.4.3.2.2.4.2.1 IntraCSD <IntraCSD>

Presence: [1..1]

Definition: Intra-CSD settlement instructions data.

IntraCSD <IntraCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		424
Or}	Data <Data>	[1..1]			425
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			425
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		426
Or}	Data <Data>	[1..1]			426
	FailedSecurities <FaildScties>	[1..1]	±		426
	FailedCash <FaildCsh>	[1..1]	±		426
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			427
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		427
Or}	Data <Data>	[1..1]			427
	FailedSecurities <FaildScties>	[1..1]	±		427
	FailedCash <FaildCsh>	[1..1]	±		428
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			428
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		428
Or}	Data <Data>	[1..1]			428
	FailedSecurities <FaildScties>	[1..1]	±		429
	FailedCash <FaildCsh>	[1..1]	±		429
	FreeOfPayment <FreeOfPmt>	[1..1]			429
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		430
Or}	Data <Data>	[1..1]			430
	FailedSecurities <FaildScties>	[1..1]	±		430
	FailedCash <FaildCsh>	[1..1]	±		430

3.4.3.2.2.4.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.2.4.2.1.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			425
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		426
Or}	Data <Data>	[1..1]			426
	FailedSecurities <FaildScties>	[1..1]	±		426
	FailedCash <FaildCsh>	[1..1]	±		426
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			427
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		427
Or}	Data <Data>	[1..1]			427
	FailedSecurities <FaildScties>	[1..1]	±		427
	FailedCash <FaildCsh>	[1..1]	±		428
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			428
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		428
Or}	Data <Data>	[1..1]			428
	FailedSecurities <FaildScties>	[1..1]	±		429
	FailedCash <FaildCsh>	[1..1]	±		429
	FreeOfPayment <FreeOfPmt>	[1..1]			429
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		430
Or}	Data <Data>	[1..1]			430
	FailedSecurities <FaildScties>	[1..1]	±		430
	FailedCash <FaildCsh>	[1..1]	±		430

3.4.3.2.2.4.2.1.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		426
Or}	Data <Data>	[1..1]			426
	FailedSecurities <FaildScties>	[1..1]	±		426
	FailedCash <FaildCsh>	[1..1]	±		426

3.4.3.2.2.4.2.1.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.2.4.2.1.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		426
	FailedCash <FaildCsh>	[1..1]	±		426

3.4.3.2.2.4.2.1.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.4.2.1.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.4.2.1.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		427
Or}	Data <Data>	[1..1]			427
	FailedSecurities <FaillScies>	[1..1]	±		427
	FailedCash <FaillCsh>	[1..1]	±		428

3.4.3.2.2.4.2.1.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.2.4.2.1.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScies>	[1..1]	±		427
	FailedCash <FaillCsh>	[1..1]	±		428

3.4.3.2.2.4.2.1.2.2.2.1 FailedSecurities <FaillScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.4.2.1.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.4.2.1.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		428
Or}	Data <Data>	[1..1]			428
	FailedSecurities <FailedScities>	[1..1]	±		429
	FailedCash <FailedCsh>	[1..1]	±		429

3.4.3.2.2.4.2.1.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.2.4.2.1.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		429
	FailedCash <FaildCsh>	[1..1]	±		429

3.4.3.2.2.4.2.1.2.3.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.4.2.1.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.4.2.1.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		430
Or}	Data <Data>	[1..1]			430
	FailedSecurities <FaildScties>	[1..1]	±		430
	FailedCash <FaildCsh>	[1..1]	±		430

3.4.3.2.2.4.2.1.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.2.4.2.1.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		430
	FailedCash <FaildCsh>	[1..1]	±		430

3.4.3.2.2.4.2.1.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.4.2.1.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.4.2.2 CrossCSD <CrossCSD>*Presence:* [1..1]*Definition:* Cross-CSD settlement instructions data.

CrossCSD <CrossCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		431
Or}	Data <Data>	[1..1]			432
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			432
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		433
Or}	Data <Data>	[1..1]			433
	FailedSecurities <FaildScties>	[1..1]	±		433
	FailedCash <FaildCsh>	[1..1]	±		433
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			434
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		434
Or}	Data <Data>	[1..1]			434
	FailedSecurities <FaildScties>	[1..1]	±		434
	FailedCash <FaildCsh>	[1..1]	±		435
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			435
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		435
Or}	Data <Data>	[1..1]			435
	FailedSecurities <FaildScties>	[1..1]	±		436
	FailedCash <FaildCsh>	[1..1]	±		436
	FreeOfPayment <FreeOfPmt>	[1..1]			436
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		437
Or}	Data <Data>	[1..1]			437
	FailedSecurities <FaildScties>	[1..1]	±		437
	FailedCash <FaildCsh>	[1..1]	±		437

3.4.3.2.2.4.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.2.4.2.2.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			432
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		433
Or}	Data <Data>	[1..1]			433
	FailedSecurities <FaildScties>	[1..1]	±		433
	FailedCash <FaildCsh>	[1..1]	±		433
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			434
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		434
Or}	Data <Data>	[1..1]			434
	FailedSecurities <FaildScties>	[1..1]	±		434
	FailedCash <FaildCsh>	[1..1]	±		435
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			435
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		435
Or}	Data <Data>	[1..1]			435
	FailedSecurities <FaildScties>	[1..1]	±		436
	FailedCash <FaildCsh>	[1..1]	±		436
	FreeOfPayment <FreeOfPmt>	[1..1]			436
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		437
Or}	Data <Data>	[1..1]			437
	FailedSecurities <FaildScties>	[1..1]	±		437
	FailedCash <FaildCsh>	[1..1]	±		437

3.4.3.2.2.4.2.2.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		433
Or}	Data <Data>	[1..1]			433
	FailedSecurities <FaildScties>	[1..1]	±		433
	FailedCash <FaildCsh>	[1..1]	±		433

3.4.3.2.2.4.2.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.2.4.2.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		433
	FailedCash <FaildCsh>	[1..1]	±		433

3.4.3.2.2.4.2.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.4.2.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.4.2.2.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		434
Or}	Data <Data>	[1..1]			434
	FailedSecurities <FaillScies>	[1..1]	±		434
	FailedCash <FaillCsh>	[1..1]	±		435

3.4.3.2.2.4.2.2.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.2.4.2.2.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScies>	[1..1]	±		434
	FailedCash <FaillCsh>	[1..1]	±		435

3.4.3.2.2.4.2.2.2.2.2.1 FailedSecurities <FaillScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.4.2.2.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.4.2.2.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		435
Or}	Data <Data>	[1..1]			435
	FailedSecurities <FailedScities>	[1..1]	±		436
	FailedCash <FailedCsh>	[1..1]	±		436

3.4.3.2.2.4.2.2.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.2.4.2.2.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		436
	FailedCash <FaildCsh>	[1..1]	±		436

3.4.3.2.2.4.2.2.3.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.4.2.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.4.2.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		437
Or}	Data <Data>	[1..1]			437
	FailedSecurities <FaildScties>	[1..1]	±		437
	FailedCash <FaildCsh>	[1..1]	±		437

3.4.3.2.2.4.2.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.2.4.2.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		437
	FailedCash <FaildCsh>	[1..1]	±		437

3.4.3.2.2.4.2.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.4.2.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.2.5 Other <Othr>*Presence:* [1..1]*Definition:* Covers any securities transactions type not covered as a dedicated type.

Other <Othr> contains one of the following **SettlementFailsDailyCSD1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		439
Or}	Data <Data>	[1..1]			439
	IntraCSD <IntraCSD>	[1..1]			441
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		442
Or}	Data <Data>	[1..1]			443
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			443
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		444
Or}	Data <Data>	[1..1]			444
	FailedSecurities <FaildScies>	[1..1]	±		444
	FailedCash <FaildCsh>	[1..1]	±		444
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			445
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		445
Or}	Data <Data>	[1..1]			445
	FailedSecurities <FaildScies>	[1..1]	±		445
	FailedCash <FaildCsh>	[1..1]	±		446
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			446
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		446
Or}	Data <Data>	[1..1]			446
	FailedSecurities <FaildScies>	[1..1]	±		447
	FailedCash <FaildCsh>	[1..1]	±		447
	FreeOfPayment <FreeOfPmt>	[1..1]			447
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		448
Or}	Data <Data>	[1..1]			448
	FailedSecurities <FaildScies>	[1..1]	±		448
	FailedCash <FaildCsh>	[1..1]	±		448
	CrossCSD <CrossCSD>	[1..1]			448
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		449
Or}	Data <Data>	[1..1]			450
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			450
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		451
Or}	Data <Data>	[1..1]			451

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		451
	FailedCash <FaildCsh>	[1..1]	±		451
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			452
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		452
Or}	Data <Data>	[1..1]			452
	FailedSecurities <FaildScies>	[1..1]	±		452
	FailedCash <FaildCsh>	[1..1]	±		453
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			453
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		453
Or}	Data <Data>	[1..1]			453
	FailedSecurities <FaildScies>	[1..1]	±		454
	FailedCash <FaildCsh>	[1..1]	±		454
	FreeOfPayment <FreeOfPmt>	[1..1]			454
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		455
Or}	Data <Data>	[1..1]			455
	FailedSecurities <FaildScies>	[1..1]	±		455
	FailedCash <FaildCsh>	[1..1]	±		455

3.4.3.2.2.5.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.2.5.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementFailsDailyCSD3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraCSD <IntraCSD>	[1..1]			441
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		442
Or}	Data <Data>	[1..1]			443
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			443
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		444
Or}	Data <Data>	[1..1]			444
	FailedSecurities <FaildScies>	[1..1]	±		444
	FailedCash <FaildCsh>	[1..1]	±		444
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			445
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		445
Or}	Data <Data>	[1..1]			445
	FailedSecurities <FaildScies>	[1..1]	±		445
	FailedCash <FaildCsh>	[1..1]	±		446
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			446
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		446
Or}	Data <Data>	[1..1]			446
	FailedSecurities <FaildScies>	[1..1]	±		447
	FailedCash <FaildCsh>	[1..1]	±		447
	FreeOfPayment <FreeOfPmt>	[1..1]			447
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		448
Or}	Data <Data>	[1..1]			448
	FailedSecurities <FaildScies>	[1..1]	±		448
	FailedCash <FaildCsh>	[1..1]	±		448
	CrossCSD <CrossCSD>	[1..1]			448
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		449
Or}	Data <Data>	[1..1]			450
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			450
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		451
Or}	Data <Data>	[1..1]			451
	FailedSecurities <FaildScies>	[1..1]	±		451
	FailedCash <FaildCsh>	[1..1]	±		451

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			452
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		452
Or}	Data <Data>	[1..1]			452
	FailedSecurities <FaildScties>	[1..1]	±		452
	FailedCash <FaildCsh>	[1..1]	±		453
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			453
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		453
Or}	Data <Data>	[1..1]			453
	FailedSecurities <FaildScties>	[1..1]	±		454
	FailedCash <FaildCsh>	[1..1]	±		454
	FreeOfPayment <FreeOfPmt>	[1..1]			454
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		455
Or}	Data <Data>	[1..1]			455
	FailedSecurities <FaildScties>	[1..1]	±		455
	FailedCash <FaildCsh>	[1..1]	±		455

3.4.3.2.2.5.2.1 IntraCSD <IntraCSD>

Presence: [1..1]

Definition: Intra-CSD settlement instructions data.

IntraCSD <IntraCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		442
Or}	Data <Data>	[1..1]			443
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			443
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		444
Or}	Data <Data>	[1..1]			444
	FailedSecurities <FaildScties>	[1..1]	±		444
	FailedCash <FaildCsh>	[1..1]	±		444
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			445
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		445
Or}	Data <Data>	[1..1]			445
	FailedSecurities <FaildScties>	[1..1]	±		445
	FailedCash <FaildCsh>	[1..1]	±		446
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			446
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		446
Or}	Data <Data>	[1..1]			446
	FailedSecurities <FaildScties>	[1..1]	±		447
	FailedCash <FaildCsh>	[1..1]	±		447
	FreeOfPayment <FreeOfPmt>	[1..1]			447
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		448
Or}	Data <Data>	[1..1]			448
	FailedSecurities <FaildScties>	[1..1]	±		448
	FailedCash <FaildCsh>	[1..1]	±		448

3.4.3.2.2.5.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.2.5.2.1.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			443
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		444
Or}	Data <Data>	[1..1]			444
	FailedSecurities <FaildScties>	[1..1]	±		444
	FailedCash <FaildCsh>	[1..1]	±		444
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			445
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		445
Or}	Data <Data>	[1..1]			445
	FailedSecurities <FaildScties>	[1..1]	±		445
	FailedCash <FaildCsh>	[1..1]	±		446
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			446
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		446
Or}	Data <Data>	[1..1]			446
	FailedSecurities <FaildScties>	[1..1]	±		447
	FailedCash <FaildCsh>	[1..1]	±		447
	FreeOfPayment <FreeOfPmt>	[1..1]			447
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		448
Or}	Data <Data>	[1..1]			448
	FailedSecurities <FaildScties>	[1..1]	±		448
	FailedCash <FaildCsh>	[1..1]	±		448

3.4.3.2.2.5.2.1.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		444
Or}	Data <Data>	[1..1]			444
	FailedSecurities <FaildScties>	[1..1]	±		444
	FailedCash <FaildCsh>	[1..1]	±		444

3.4.3.2.2.5.2.1.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.2.5.2.1.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		444
	FailedCash <FaildCsh>	[1..1]	±		444

3.4.3.2.2.5.2.1.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.5.2.1.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.5.2.1.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		445
Or}	Data <Data>	[1..1]			445
	FailedSecurities <FaillScties>	[1..1]	±		445
	FailedCash <FaillCsh>	[1..1]	±		446

3.4.3.2.2.5.2.1.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.2.5.2.1.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScties>	[1..1]	±		445
	FailedCash <FaillCsh>	[1..1]	±		446

3.4.3.2.2.5.2.1.2.2.2.1 FailedSecurities <FaillScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.5.2.1.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.5.2.1.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		446
Or}	Data <Data>	[1..1]			446
	FailedSecurities <FailedScities>	[1..1]	±		447
	FailedCash <FailedCsh>	[1..1]	±		447

3.4.3.2.2.5.2.1.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.2.5.2.1.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		447
	FailedCash <FaildCsh>	[1..1]	±		447

3.4.3.2.2.5.2.1.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.5.2.1.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.5.2.1.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		448
Or}	Data <Data>	[1..1]			448
	FailedSecurities <FaildScies>	[1..1]	±		448
	FailedCash <FaildCsh>	[1..1]	±		448

3.4.3.2.2.5.2.1.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.2.5.2.1.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		448
	FailedCash <FaildCsh>	[1..1]	±		448

3.4.3.2.2.5.2.1.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.5.2.1.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.5.2.2 CrossCSD <CrossCSD>*Presence:* [1..1]*Definition:* Cross-CSD settlement instructions data.

CrossCSD <CrossCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		449
Or}	Data <Data>	[1..1]			450
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			450
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		451
Or}	Data <Data>	[1..1]			451
	FailedSecurities <FaildScties>	[1..1]	±		451
	FailedCash <FaildCsh>	[1..1]	±		451
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			452
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		452
Or}	Data <Data>	[1..1]			452
	FailedSecurities <FaildScties>	[1..1]	±		452
	FailedCash <FaildCsh>	[1..1]	±		453
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			453
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		453
Or}	Data <Data>	[1..1]			453
	FailedSecurities <FaildScties>	[1..1]	±		454
	FailedCash <FaildCsh>	[1..1]	±		454
	FreeOfPayment <FreeOfPmt>	[1..1]			454
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		455
Or}	Data <Data>	[1..1]			455
	FailedSecurities <FaildScties>	[1..1]	±		455
	FailedCash <FaildCsh>	[1..1]	±		455

3.4.3.2.2.5.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.2.5.2.2.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			450
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		451
Or}	Data <Data>	[1..1]			451
	FailedSecurities <FaildScties>	[1..1]	±		451
	FailedCash <FaildCsh>	[1..1]	±		451
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			452
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		452
Or}	Data <Data>	[1..1]			452
	FailedSecurities <FaildScties>	[1..1]	±		452
	FailedCash <FaildCsh>	[1..1]	±		453
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			453
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		453
Or}	Data <Data>	[1..1]			453
	FailedSecurities <FaildScties>	[1..1]	±		454
	FailedCash <FaildCsh>	[1..1]	±		454
	FreeOfPayment <FreeOfPmt>	[1..1]			454
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		455
Or}	Data <Data>	[1..1]			455
	FailedSecurities <FaildScties>	[1..1]	±		455
	FailedCash <FaildCsh>	[1..1]	±		455

3.4.3.2.2.5.2.2.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		451
Or}	Data <Data>	[1..1]			451
	FailedSecurities <FaildScties>	[1..1]	±		451
	FailedCash <FaildCsh>	[1..1]	±		451

3.4.3.2.2.5.2.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.2.5.2.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		451
	FailedCash <FaildCsh>	[1..1]	±		451

3.4.3.2.2.5.2.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.5.2.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.5.2.2.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		452
Or}	Data <Data>	[1..1]			452
	FailedSecurities <FaillScties>	[1..1]	±		452
	FailedCash <FaillCsh>	[1..1]	±		453

3.4.3.2.2.5.2.2.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.2.5.2.2.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScties>	[1..1]	±		452
	FailedCash <FaillCsh>	[1..1]	±		453

3.4.3.2.2.5.2.2.2.2.2.1 FailedSecurities <FaillScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.5.2.2.2.2.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.5.2.2.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		453
Or}	Data <Data>	[1..1]			453
	FailedSecurities <FailedScities>	[1..1]	±		454
	FailedCash <FailedCsh>	[1..1]	±		454

3.4.3.2.2.5.2.2.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.2.5.2.2.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		454
	FailedCash <FaildCsh>	[1..1]	±		454

3.4.3.2.2.5.2.2.3.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.5.2.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.5.2.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RfoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		455
Or}	Data <Data>	[1..1]			455
	FailedSecurities <FaildScties>	[1..1]	±		455
	FailedCash <FaildCsh>	[1..1]	±		455

3.4.3.2.2.5.2.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.2.5.2.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		455
	FailedCash <FaildCsh>	[1..1]	±		455

3.4.3.2.2.5.2.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.2.5.2.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3 Bond <Bd>*Presence:* [1..1]

Definition: Bonds other than sovereign debt.

Bond <Bd> contains one of the following **SettlementFailsDailyTransactionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		465
Or}	Data <Data>	[1..1]			465
	SecuritiesBuyOrSell <SctiesBuyOrSell>	[1..1]			473
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		475
Or}	Data <Data>	[1..1]			475
	IntraCSD <IntraCSD>	[1..1]			477
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		478
Or}	Data <Data>	[1..1]			479
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			479
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		480
Or}	Data <Data>	[1..1]			480
	FailedSecurities <FaildScties>	[1..1]	±		480
	FailedCash <FaildCsh>	[1..1]	±		480
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			481
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		481
Or}	Data <Data>	[1..1]			481
	FailedSecurities <FaildScties>	[1..1]	±		481
	FailedCash <FaildCsh>	[1..1]	±		482
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			482
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		482
Or}	Data <Data>	[1..1]			482
	FailedSecurities <FaildScties>	[1..1]	±		483
	FailedCash <FaildCsh>	[1..1]	±		483
	FreeOfPayment <FreeOfPmt>	[1..1]			483
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		484
Or}	Data <Data>	[1..1]			484
	FailedSecurities <FaildScties>	[1..1]	±		484
	FailedCash <FaildCsh>	[1..1]	±		484
	CrossCSD <CrossCSD>	[1..1]			484
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		485
Or}	Data <Data>	[1..1]			486

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			486
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		487
Or}	Data <Data>	[1..1]			487
	FailedSecurities <FaildScities>	[1..1]	±		487
	FailedCash <FaildCsh>	[1..1]	±		487
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			488
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		488
Or}	Data <Data>	[1..1]			488
	FailedSecurities <FaildScities>	[1..1]	±		488
	FailedCash <FaildCsh>	[1..1]	±		489
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			489
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		489
Or}	Data <Data>	[1..1]			489
	FailedSecurities <FaildScities>	[1..1]	±		490
	FailedCash <FaildCsh>	[1..1]	±		490
	FreeOfPayment <FreeOfPmt>	[1..1]			490
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		491
Or}	Data <Data>	[1..1]			491
	FailedSecurities <FaildScities>	[1..1]	±		491
	FailedCash <FaildCsh>	[1..1]	±		491
	CollateralManagementOperation <CollMgmtOpr>	[1..1]			491
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		493
Or}	Data <Data>	[1..1]			493
	IntraCSD <IntraCSD>	[1..1]			495
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		496
Or}	Data <Data>	[1..1]			497
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			497
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		498
Or}	Data <Data>	[1..1]			498
	FailedSecurities <FaildScities>	[1..1]	±		498
	FailedCash <FaildCsh>	[1..1]	±		498

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			499
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		499
Or}	Data <Data>	[1..1]			499
	FailedSecurities <FaildScities>	[1..1]	±		499
	FailedCash <FaildCsh>	[1..1]	±		500
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			500
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		500
Or}	Data <Data>	[1..1]			500
	FailedSecurities <FaildScities>	[1..1]	±		501
	FailedCash <FaildCsh>	[1..1]	±		501
	FreeOfPayment <FreeOfPmt>	[1..1]			501
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		502
Or}	Data <Data>	[1..1]			502
	FailedSecurities <FaildScities>	[1..1]	±		502
	FailedCash <FaildCsh>	[1..1]	±		502
	CrossCSD <CrossCSD>	[1..1]			502
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		503
Or}	Data <Data>	[1..1]			504
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			504
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		505
Or}	Data <Data>	[1..1]			505
	FailedSecurities <FaildScities>	[1..1]	±		505
	FailedCash <FaildCsh>	[1..1]	±		505
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			506
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		506
Or}	Data <Data>	[1..1]			506
	FailedSecurities <FaildScities>	[1..1]	±		506
	FailedCash <FaildCsh>	[1..1]	±		507
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			507
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		507
Or}	Data <Data>	[1..1]			507

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		508
	FailedCash <FaildCsh>	[1..1]	±		508
	FreeOfPayment <FreeOfPmt>	[1..1]			508
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		509
Or}	Data <Data>	[1..1]			509
	FailedSecurities <FaildScies>	[1..1]	±		509
	FailedCash <FaildCsh>	[1..1]	±		509
	SecuritiesLendingOrBorrowing <SciesLndgOrBrrwg>	[1..1]			509
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		511
Or}	Data <Data>	[1..1]			511
	IntraCSD <IntraCSD>	[1..1]			513
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		514
Or}	Data <Data>	[1..1]			515
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			515
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		516
Or}	Data <Data>	[1..1]			516
	FailedSecurities <FaildScies>	[1..1]	±		516
	FailedCash <FaildCsh>	[1..1]	±		516
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			517
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		517
Or}	Data <Data>	[1..1]			517
	FailedSecurities <FaildScies>	[1..1]	±		517
	FailedCash <FaildCsh>	[1..1]	±		518
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			518
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		518
Or}	Data <Data>	[1..1]			518
	FailedSecurities <FaildScies>	[1..1]	±		519
	FailedCash <FaildCsh>	[1..1]	±		519
	FreeOfPayment <FreeOfPmt>	[1..1]			519
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		520
Or}	Data <Data>	[1..1]			520

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScities>	[1..1]	±		520
	FailedCash <FaildCsh>	[1..1]	±		520
	CrossCSD <CrossCSD>	[1..1]			520
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		521
Or}	Data <Data>	[1..1]			522
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			522
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		523
Or}	Data <Data>	[1..1]			523
	FailedSecurities <FaildScities>	[1..1]	±		523
	FailedCash <FaildCsh>	[1..1]	±		523
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			524
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		524
Or}	Data <Data>	[1..1]			524
	FailedSecurities <FaildScities>	[1..1]	±		524
	FailedCash <FaildCsh>	[1..1]	±		525
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			525
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		525
Or}	Data <Data>	[1..1]			525
	FailedSecurities <FaildScities>	[1..1]	±		526
	FailedCash <FaildCsh>	[1..1]	±		526
	FreeOfPayment <FreeOfPmt>	[1..1]			526
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		527
Or}	Data <Data>	[1..1]			527
	FailedSecurities <FaildScities>	[1..1]	±		527
	FailedCash <FaildCsh>	[1..1]	±		527
	RepurchaseAgreement <RpAgrmt>	[1..1]			527
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		529
Or}	Data <Data>	[1..1]			529
	IntraCSD <IntraCSD>	[1..1]			531
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		532
Or}	Data <Data>	[1..1]			533

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			533
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		534
Or}	Data <Data>	[1..1]			534
	FailedSecurities <FaildScities>	[1..1]	±		534
	FailedCash <FaildCsh>	[1..1]	±		534
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			535
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		535
Or}	Data <Data>	[1..1]			535
	FailedSecurities <FaildScities>	[1..1]	±		535
	FailedCash <FaildCsh>	[1..1]	±		536
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			536
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		536
Or}	Data <Data>	[1..1]			536
	FailedSecurities <FaildScities>	[1..1]	±		537
	FailedCash <FaildCsh>	[1..1]	±		537
	FreeOfPayment <FreeOfPmt>	[1..1]			537
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		538
Or}	Data <Data>	[1..1]			538
	FailedSecurities <FaildScities>	[1..1]	±		538
	FailedCash <FaildCsh>	[1..1]	±		538
	CrossCSD <CrossCSD>	[1..1]			538
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		539
Or}	Data <Data>	[1..1]			540
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			540
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		541
Or}	Data <Data>	[1..1]			541
	FailedSecurities <FaildScities>	[1..1]	±		541
	FailedCash <FaildCsh>	[1..1]	±		541
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			542
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		542
Or}	Data <Data>	[1..1]			542

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScities>	[1..1]	±		542
	FailedCash <FaildCsh>	[1..1]	±		543
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			543
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		543
Or}	Data <Data>	[1..1]			543
	FailedSecurities <FaildScities>	[1..1]	±		544
	FailedCash <FaildCsh>	[1..1]	±		544
	FreeOfPayment <FreeOfPmt>	[1..1]			544
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		545
Or}	Data <Data>	[1..1]			545
	FailedSecurities <FaildScities>	[1..1]	±		545
	FailedCash <FaildCsh>	[1..1]	±		545
	Other <Othr>	[1..1]			545
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		547
Or}	Data <Data>	[1..1]			547
	IntraCSD <IntraCSD>	[1..1]			549
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		550
Or}	Data <Data>	[1..1]			551
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			551
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		552
Or}	Data <Data>	[1..1]			552
	FailedSecurities <FaildScities>	[1..1]	±		552
	FailedCash <FaildCsh>	[1..1]	±		552
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			553
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		553
Or}	Data <Data>	[1..1]			553
	FailedSecurities <FaildScities>	[1..1]	±		553
	FailedCash <FaildCsh>	[1..1]	±		554
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			554
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		554
Or}	Data <Data>	[1..1]			554

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScities>	[1..1]	±		555
	FailedCash <FaildCsh>	[1..1]	±		555
	FreeOfPayment <FreeOfPmt>	[1..1]			555
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		556
Or}	Data <Data>	[1..1]			556
	FailedSecurities <FaildScities>	[1..1]	±		556
	FailedCash <FaildCsh>	[1..1]	±		556
	CrossCSD <CrossCSD>	[1..1]			556
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		557
Or}	Data <Data>	[1..1]			558
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			558
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		559
Or}	Data <Data>	[1..1]			559
	FailedSecurities <FaildScities>	[1..1]	±		559
	FailedCash <FaildCsh>	[1..1]	±		559
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			560
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		560
Or}	Data <Data>	[1..1]			560
	FailedSecurities <FaildScities>	[1..1]	±		560
	FailedCash <FaildCsh>	[1..1]	±		561
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			561
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		561
Or}	Data <Data>	[1..1]			561
	FailedSecurities <FaildScities>	[1..1]	±		562
	FailedCash <FaildCsh>	[1..1]	±		562
	FreeOfPayment <FreeOfPmt>	[1..1]			562
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		563
Or}	Data <Data>	[1..1]			563
	FailedSecurities <FaildScities>	[1..1]	±		563
	FailedCash <FaildCsh>	[1..1]	±		563

3.4.3.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementFailsDailyTransactionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesBuyOrSell <ScitiesBuyOrSell>	[1..1]			473
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		475
Or}	Data <Data>	[1..1]			475
	IntraCSD <IntraCSD>	[1..1]			477
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		478
Or}	Data <Data>	[1..1]			479
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			479
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		480
Or}	Data <Data>	[1..1]			480
	FailedSecurities <FaildScities>	[1..1]	±		480
	FailedCash <FaildCsh>	[1..1]	±		480
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			481
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		481
Or}	Data <Data>	[1..1]			481
	FailedSecurities <FaildScities>	[1..1]	±		481
	FailedCash <FaildCsh>	[1..1]	±		482
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			482
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		482
Or}	Data <Data>	[1..1]			482
	FailedSecurities <FaildScities>	[1..1]	±		483
	FailedCash <FaildCsh>	[1..1]	±		483
	FreeOfPayment <FreeOfPmt>	[1..1]			483
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		484
Or}	Data <Data>	[1..1]			484
	FailedSecurities <FaildScities>	[1..1]	±		484
	FailedCash <FaildCsh>	[1..1]	±		484
	CrossCSD <CrossCSD>	[1..1]			484
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		485
Or}	Data <Data>	[1..1]			486
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			486
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		487

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			487
	FailedSecurities <FaildScies>	[1..1]	±		487
	FailedCash <FaildCsh>	[1..1]	±		487
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			488
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		488
Or}	Data <Data>	[1..1]			488
	FailedSecurities <FaildScies>	[1..1]	±		488
	FailedCash <FaildCsh>	[1..1]	±		489
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			489
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		489
Or}	Data <Data>	[1..1]			489
	FailedSecurities <FaildScies>	[1..1]	±		490
	FailedCash <FaildCsh>	[1..1]	±		490
	FreeOfPayment <FreeOfPmt>	[1..1]			490
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		491
Or}	Data <Data>	[1..1]			491
	FailedSecurities <FaildScies>	[1..1]	±		491
	FailedCash <FaildCsh>	[1..1]	±		491
	CollateralManagementOperation <CollMgmtOpr>	[1..1]			491
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		493
Or}	Data <Data>	[1..1]			493
	IntraCSD <IntraCSD>	[1..1]			495
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		496
Or}	Data <Data>	[1..1]			497
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			497
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		498
Or}	Data <Data>	[1..1]			498
	FailedSecurities <FaildScies>	[1..1]	±		498
	FailedCash <FaildCsh>	[1..1]	±		498
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			499
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		499

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			499
	FailedSecurities <FaildScies>	[1..1]	±		499
	FailedCash <FaildCsh>	[1..1]	±		500
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			500
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		500
Or}	Data <Data>	[1..1]			500
	FailedSecurities <FaildScies>	[1..1]	±		501
	FailedCash <FaildCsh>	[1..1]	±		501
	FreeOfPayment <FreeOfPmt>	[1..1]			501
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		502
Or}	Data <Data>	[1..1]			502
	FailedSecurities <FaildScies>	[1..1]	±		502
	FailedCash <FaildCsh>	[1..1]	±		502
	CrossCSD <CrossCSD>	[1..1]			502
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		503
Or}	Data <Data>	[1..1]			504
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			504
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		505
Or}	Data <Data>	[1..1]			505
	FailedSecurities <FaildScies>	[1..1]	±		505
	FailedCash <FaildCsh>	[1..1]	±		505
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			506
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		506
Or}	Data <Data>	[1..1]			506
	FailedSecurities <FaildScies>	[1..1]	±		506
	FailedCash <FaildCsh>	[1..1]	±		507
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			507
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		507
Or}	Data <Data>	[1..1]			507
	FailedSecurities <FaildScies>	[1..1]	±		508
	FailedCash <FaildCsh>	[1..1]	±		508

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FreeOfPayment <FreeOfPmt>	[1..1]			508
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		509
Or}	Data <Data>	[1..1]			509
	FailedSecurities <FaildScies>	[1..1]	±		509
	FailedCash <FaildCsh>	[1..1]	±		509
	SecuritiesLendingOrBorrowing <SciesLndgOrBrrwg>	[1..1]			509
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		511
Or}	Data <Data>	[1..1]			511
	IntraCSD <IntraCSD>	[1..1]			513
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		514
Or}	Data <Data>	[1..1]			515
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			515
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		516
Or}	Data <Data>	[1..1]			516
	FailedSecurities <FaildScies>	[1..1]	±		516
	FailedCash <FaildCsh>	[1..1]	±		516
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			517
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		517
Or}	Data <Data>	[1..1]			517
	FailedSecurities <FaildScies>	[1..1]	±		517
	FailedCash <FaildCsh>	[1..1]	±		518
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			518
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		518
Or}	Data <Data>	[1..1]			518
	FailedSecurities <FaildScies>	[1..1]	±		519
	FailedCash <FaildCsh>	[1..1]	±		519
	FreeOfPayment <FreeOfPmt>	[1..1]			519
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		520
Or}	Data <Data>	[1..1]			520
	FailedSecurities <FaildScies>	[1..1]	±		520
	FailedCash <FaildCsh>	[1..1]	±		520

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CrossCSD <CrossCSD>	[1..1]			520
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		521
Or}	Data <Data>	[1..1]			522
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			522
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		523
Or}	Data <Data>	[1..1]			523
	FailedSecurities <FaildScies>	[1..1]	±		523
	FailedCash <FaildCsh>	[1..1]	±		523
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			524
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		524
Or}	Data <Data>	[1..1]			524
	FailedSecurities <FaildScies>	[1..1]	±		524
	FailedCash <FaildCsh>	[1..1]	±		525
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			525
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		525
Or}	Data <Data>	[1..1]			525
	FailedSecurities <FaildScies>	[1..1]	±		526
	FailedCash <FaildCsh>	[1..1]	±		526
	FreeOfPayment <FreeOfPmt>	[1..1]			526
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		527
Or}	Data <Data>	[1..1]			527
	FailedSecurities <FaildScies>	[1..1]	±		527
	FailedCash <FaildCsh>	[1..1]	±		527
	RepurchaseAgreement <RpAgrmt>	[1..1]			527
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		529
Or}	Data <Data>	[1..1]			529
	IntraCSD <IntraCSD>	[1..1]			531
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		532
Or}	Data <Data>	[1..1]			533
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			533
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		534

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			534
	FailedSecurities <FaildScies>	[1..1]	±		534
	FailedCash <FaildCsh>	[1..1]	±		534
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			535
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		535
Or}	Data <Data>	[1..1]			535
	FailedSecurities <FaildScies>	[1..1]	±		535
	FailedCash <FaildCsh>	[1..1]	±		536
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			536
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		536
Or}	Data <Data>	[1..1]			536
	FailedSecurities <FaildScies>	[1..1]	±		537
	FailedCash <FaildCsh>	[1..1]	±		537
	FreeOfPayment <FreeOfPmt>	[1..1]			537
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		538
Or}	Data <Data>	[1..1]			538
	FailedSecurities <FaildScies>	[1..1]	±		538
	FailedCash <FaildCsh>	[1..1]	±		538
	CrossCSD <CrossCSD>	[1..1]			538
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		539
Or}	Data <Data>	[1..1]			540
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			540
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		541
Or}	Data <Data>	[1..1]			541
	FailedSecurities <FaildScies>	[1..1]	±		541
	FailedCash <FaildCsh>	[1..1]	±		541
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			542
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		542
Or}	Data <Data>	[1..1]			542
	FailedSecurities <FaildScies>	[1..1]	±		542
	FailedCash <FaildCsh>	[1..1]	±		543

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			543
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		543
Or}	Data <Data>	[1..1]			543
	FailedSecurities <FaildScities>	[1..1]	±		544
	FailedCash <FaildCsh>	[1..1]	±		544
	FreeOfPayment <FreeOfPmt>	[1..1]			544
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		545
Or}	Data <Data>	[1..1]			545
	FailedSecurities <FaildScities>	[1..1]	±		545
	FailedCash <FaildCsh>	[1..1]	±		545
	Other <Othr>	[1..1]			545
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		547
Or}	Data <Data>	[1..1]			547
	IntraCSD <IntraCSD>	[1..1]			549
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		550
Or}	Data <Data>	[1..1]			551
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			551
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		552
Or}	Data <Data>	[1..1]			552
	FailedSecurities <FaildScities>	[1..1]	±		552
	FailedCash <FaildCsh>	[1..1]	±		552
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			553
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		553
Or}	Data <Data>	[1..1]			553
	FailedSecurities <FaildScities>	[1..1]	±		553
	FailedCash <FaildCsh>	[1..1]	±		554
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			554
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		554
Or}	Data <Data>	[1..1]			554
	FailedSecurities <FaildScities>	[1..1]	±		555
	FailedCash <FaildCsh>	[1..1]	±		555

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FreeOfPayment <FreeOfPmt>	[1..1]			555
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		556
Or}	Data <Data>	[1..1]			556
	FailedSecurities <FaildScies>	[1..1]	±		556
	FailedCash <FaildCsh>	[1..1]	±		556
	CrossCSD <CrossCSD>	[1..1]			556
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		557
Or}	Data <Data>	[1..1]			558
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			558
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		559
Or}	Data <Data>	[1..1]			559
	FailedSecurities <FaildScies>	[1..1]	±		559
	FailedCash <FaildCsh>	[1..1]	±		559
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			560
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		560
Or}	Data <Data>	[1..1]			560
	FailedSecurities <FaildScies>	[1..1]	±		560
	FailedCash <FaildCsh>	[1..1]	±		561
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			561
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		561
Or}	Data <Data>	[1..1]			561
	FailedSecurities <FaildScies>	[1..1]	±		562
	FailedCash <FaildCsh>	[1..1]	±		562
	FreeOfPayment <FreeOfPmt>	[1..1]			562
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		563
Or}	Data <Data>	[1..1]			563
	FailedSecurities <FaildScies>	[1..1]	±		563
	FailedCash <FaildCsh>	[1..1]	±		563

3.4.3.2.3.2.1 SecuritiesBuyOrSell <SctiesBuyOrSell>

Presence: [1..1]

Definition: Purchase or sale of securities.

SecuritiesBuyOrSell <SctiesBuyOrSell> contains one of the following
SettlementFailsDailyCSD1Choice elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		475
Or}	Data <Data>	[1..1]			475
	IntraCSD <IntraCSD>	[1..1]			477
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		478
Or}	Data <Data>	[1..1]			479
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			479
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		480
Or}	Data <Data>	[1..1]			480
	FailedSecurities <FaildScties>	[1..1]	±		480
	FailedCash <FaildCsh>	[1..1]	±		480
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			481
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		481
Or}	Data <Data>	[1..1]			481
	FailedSecurities <FaildScties>	[1..1]	±		481
	FailedCash <FaildCsh>	[1..1]	±		482
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			482
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		482
Or}	Data <Data>	[1..1]			482
	FailedSecurities <FaildScties>	[1..1]	±		483
	FailedCash <FaildCsh>	[1..1]	±		483
	FreeOfPayment <FreeOfPmt>	[1..1]			483
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		484
Or}	Data <Data>	[1..1]			484
	FailedSecurities <FaildScties>	[1..1]	±		484
	FailedCash <FaildCsh>	[1..1]	±		484
	CrossCSD <CrossCSD>	[1..1]			484
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		485
Or}	Data <Data>	[1..1]			486
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			486
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		487

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			487
	FailedSecurities <FaildScies>	[1..1]	±		487
	FailedCash <FaildCsh>	[1..1]	±		487
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			488
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		488
Or}	Data <Data>	[1..1]			488
	FailedSecurities <FaildScies>	[1..1]	±		488
	FailedCash <FaildCsh>	[1..1]	±		489
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			489
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		489
Or}	Data <Data>	[1..1]			489
	FailedSecurities <FaildScies>	[1..1]	±		490
	FailedCash <FaildCsh>	[1..1]	±		490
	FreeOfPayment <FreeOfPmt>	[1..1]			490
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		491
Or}	Data <Data>	[1..1]			491
	FailedSecurities <FaildScies>	[1..1]	±		491
	FailedCash <FaildCsh>	[1..1]	±		491

3.4.3.2.3.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.3.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementFailsDailyCSD3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraCSD <IntraCSD>	[1..1]			477
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		478
Or}	Data <Data>	[1..1]			479
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			479
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		480
Or}	Data <Data>	[1..1]			480
	FailedSecurities <FaildScies>	[1..1]	±		480
	FailedCash <FaildCsh>	[1..1]	±		480
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			481
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		481
Or}	Data <Data>	[1..1]			481
	FailedSecurities <FaildScies>	[1..1]	±		481
	FailedCash <FaildCsh>	[1..1]	±		482
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			482
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		482
Or}	Data <Data>	[1..1]			482
	FailedSecurities <FaildScies>	[1..1]	±		483
	FailedCash <FaildCsh>	[1..1]	±		483
	FreeOfPayment <FreeOfPmt>	[1..1]			483
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		484
Or}	Data <Data>	[1..1]			484
	FailedSecurities <FaildScies>	[1..1]	±		484
	FailedCash <FaildCsh>	[1..1]	±		484
	CrossCSD <CrossCSD>	[1..1]			484
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		485
Or}	Data <Data>	[1..1]			486
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			486
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		487
Or}	Data <Data>	[1..1]			487
	FailedSecurities <FaildScies>	[1..1]	±		487
	FailedCash <FaildCsh>	[1..1]	±		487

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			488
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		488
Or}	Data <Data>	[1..1]			488
	FailedSecurities <FaildScties>	[1..1]	±		488
	FailedCash <FaildCsh>	[1..1]	±		489
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			489
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		489
Or}	Data <Data>	[1..1]			489
	FailedSecurities <FaildScties>	[1..1]	±		490
	FailedCash <FaildCsh>	[1..1]	±		490
	FreeOfPayment <FreeOfPmt>	[1..1]			490
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		491
Or}	Data <Data>	[1..1]			491
	FailedSecurities <FaildScties>	[1..1]	±		491
	FailedCash <FaildCsh>	[1..1]	±		491

3.4.3.2.3.2.1.2.1 IntraCSD <IntraCSD>

Presence: [1..1]

Definition: Intra-CSD settlement instructions data.

IntraCSD <IntraCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		478
Or}	Data <Data>	[1..1]			479
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			479
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		480
Or}	Data <Data>	[1..1]			480
	FailedSecurities <FaildScties>	[1..1]	±		480
	FailedCash <FaildCsh>	[1..1]	±		480
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			481
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		481
Or}	Data <Data>	[1..1]			481
	FailedSecurities <FaildScties>	[1..1]	±		481
	FailedCash <FaildCsh>	[1..1]	±		482
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			482
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		482
Or}	Data <Data>	[1..1]			482
	FailedSecurities <FaildScties>	[1..1]	±		483
	FailedCash <FaildCsh>	[1..1]	±		483
	FreeOfPayment <FreeOfPmt>	[1..1]			483
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		484
Or}	Data <Data>	[1..1]			484
	FailedSecurities <FaildScties>	[1..1]	±		484
	FailedCash <FaildCsh>	[1..1]	±		484

3.4.3.2.3.2.1.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.3.2.1.2.1.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			479
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		480
Or}	Data <Data>	[1..1]			480
	FailedSecurities <FaildScties>	[1..1]	±		480
	FailedCash <FaildCsh>	[1..1]	±		480
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			481
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		481
Or}	Data <Data>	[1..1]			481
	FailedSecurities <FaildScties>	[1..1]	±		481
	FailedCash <FaildCsh>	[1..1]	±		482
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			482
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		482
Or}	Data <Data>	[1..1]			482
	FailedSecurities <FaildScties>	[1..1]	±		483
	FailedCash <FaildCsh>	[1..1]	±		483
	FreeOfPayment <FreeOfPmt>	[1..1]			483
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		484
Or}	Data <Data>	[1..1]			484
	FailedSecurities <FaildScties>	[1..1]	±		484
	FailedCash <FaildCsh>	[1..1]	±		484

3.4.3.2.3.2.1.2.1.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		480
Or}	Data <Data>	[1..1]			480
	FailedSecurities <FaildScties>	[1..1]	±		480
	FailedCash <FaildCsh>	[1..1]	±		480

3.4.3.2.3.2.1.2.1.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.3.2.1.2.1.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		480
	FailedCash <FaildCsh>	[1..1]	±		480

3.4.3.2.3.2.1.2.1.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.1.2.1.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.1.2.1.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		481
Or}	Data <Data>	[1..1]			481
	FailedSecurities <FaillScies>	[1..1]	±		481
	FailedCash <FaillCsh>	[1..1]	±		482

3.4.3.2.3.2.1.2.1.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.3.2.1.2.1.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScies>	[1..1]	±		481
	FailedCash <FaillCsh>	[1..1]	±		482

3.4.3.2.3.2.1.2.1.2.2.2.1 FailedSecurities <FaillScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.1.2.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.1.2.1.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		482
Or}	Data <Data>	[1..1]			482
	FailedSecurities <FailedScities>	[1..1]	±		483
	FailedCash <FailedCsh>	[1..1]	±		483

3.4.3.2.3.2.1.2.1.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.3.2.1.2.1.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		483
	FailedCash <FaildCsh>	[1..1]	±		483

3.4.3.2.3.2.1.2.1.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.1.2.1.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.1.2.1.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		484
Or}	Data <Data>	[1..1]			484
	FailedSecurities <FaildScies>	[1..1]	±		484
	FailedCash <FaildCsh>	[1..1]	±		484

3.4.3.2.3.2.1.2.1.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.3.2.1.2.1.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		484
	FailedCash <FaildCsh>	[1..1]	±		484

3.4.3.2.3.2.1.2.1.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.1.2.1.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.1.2.2 CrossCSD <CrossCSD>*Presence:* [1..1]*Definition:* Cross-CSD settlement instructions data.

CrossCSD <CrossCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		485
Or}	Data <Data>	[1..1]			486
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			486
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		487
Or}	Data <Data>	[1..1]			487
	FailedSecurities <FaildScties>	[1..1]	±		487
	FailedCash <FaildCsh>	[1..1]	±		487
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			488
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		488
Or}	Data <Data>	[1..1]			488
	FailedSecurities <FaildScties>	[1..1]	±		488
	FailedCash <FaildCsh>	[1..1]	±		489
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			489
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		489
Or}	Data <Data>	[1..1]			489
	FailedSecurities <FaildScties>	[1..1]	±		490
	FailedCash <FaildCsh>	[1..1]	±		490
	FreeOfPayment <FreeOfPmt>	[1..1]			490
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		491
Or}	Data <Data>	[1..1]			491
	FailedSecurities <FaildScties>	[1..1]	±		491
	FailedCash <FaildCsh>	[1..1]	±		491

3.4.3.2.3.2.1.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.3.2.1.2.2.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			486
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		487
Or}	Data <Data>	[1..1]			487
	FailedSecurities <FaildScties>	[1..1]	±		487
	FailedCash <FaildCsh>	[1..1]	±		487
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			488
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		488
Or}	Data <Data>	[1..1]			488
	FailedSecurities <FaildScties>	[1..1]	±		488
	FailedCash <FaildCsh>	[1..1]	±		489
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			489
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		489
Or}	Data <Data>	[1..1]			489
	FailedSecurities <FaildScties>	[1..1]	±		490
	FailedCash <FaildCsh>	[1..1]	±		490
	FreeOfPayment <FreeOfPmt>	[1..1]			490
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		491
Or}	Data <Data>	[1..1]			491
	FailedSecurities <FaildScties>	[1..1]	±		491
	FailedCash <FaildCsh>	[1..1]	±		491

3.4.3.2.3.2.1.2.2.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		487
Or}	Data <Data>	[1..1]			487
	FailedSecurities <FaildScties>	[1..1]	±		487
	FailedCash <FaildCsh>	[1..1]	±		487

3.4.3.2.3.2.1.2.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.3.2.1.2.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		487
	FailedCash <FaildCsh>	[1..1]	±		487

3.4.3.2.3.2.1.2.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.1.2.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.1.2.2.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		488
Or}	Data <Data>	[1..1]			488
	FailedSecurities <FaillScies>	[1..1]	±		488
	FailedCash <FaillCsh>	[1..1]	±		489

3.4.3.2.3.2.1.2.2.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.3.2.1.2.2.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScies>	[1..1]	±		488
	FailedCash <FaillCsh>	[1..1]	±		489

3.4.3.2.3.2.1.2.2.2.2.2.1 FailedSecurities <FaillScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.1.2.2.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.1.2.2.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		489
Or}	Data <Data>	[1..1]			489
	FailedSecurities <FailedScities>	[1..1]	±		490
	FailedCash <FailedCsh>	[1..1]	±		490

3.4.3.2.3.2.1.2.2.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.3.2.1.2.2.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		490
	FailedCash <FaildCsh>	[1..1]	±		490

3.4.3.2.3.2.1.2.2.2.3.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.1.2.2.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.1.2.2.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		491
Or}	Data <Data>	[1..1]			491
	FailedSecurities <FaildScties>	[1..1]	±		491
	FailedCash <FaildCsh>	[1..1]	±		491

3.4.3.2.3.2.1.2.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.3.2.1.2.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		491
	FailedCash <FaildCsh>	[1..1]	±		491

3.4.3.2.3.2.1.2.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.1.2.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.2 CollateralManagementOperation <CollMgmtOpr>*Presence:* [1..1]*Definition:* Relates to securities transfers aiming to provide or to return collateral.

CollateralManagementOperation <ColIMgmtOpr> contains one of the following **SettlementFailsDailyCSD1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		493
Or}	Data <Data>	[1..1]			493
	IntraCSD <IntraCSD>	[1..1]			495
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		496
Or}	Data <Data>	[1..1]			497
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			497
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		498
Or}	Data <Data>	[1..1]			498
	FailedSecurities <FaildScities>	[1..1]	±		498
	FailedCash <FaildCsh>	[1..1]	±		498
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			499
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		499
Or}	Data <Data>	[1..1]			499
	FailedSecurities <FaildScities>	[1..1]	±		499
	FailedCash <FaildCsh>	[1..1]	±		500
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			500
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		500
Or}	Data <Data>	[1..1]			500
	FailedSecurities <FaildScities>	[1..1]	±		501
	FailedCash <FaildCsh>	[1..1]	±		501
	FreeOfPayment <FreeOfPmt>	[1..1]			501
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		502
Or}	Data <Data>	[1..1]			502
	FailedSecurities <FaildScities>	[1..1]	±		502
	FailedCash <FaildCsh>	[1..1]	±		502
	CrossCSD <CrossCSD>	[1..1]			502
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		503
Or}	Data <Data>	[1..1]			504
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			504
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		505

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			505
	FailedSecurities <FaildScies>	[1..1]	±		505
	FailedCash <FaildCsh>	[1..1]	±		505
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			506
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		506
Or}	Data <Data>	[1..1]			506
	FailedSecurities <FaildScies>	[1..1]	±		506
	FailedCash <FaildCsh>	[1..1]	±		507
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			507
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		507
Or}	Data <Data>	[1..1]			507
	FailedSecurities <FaildScies>	[1..1]	±		508
	FailedCash <FaildCsh>	[1..1]	±		508
	FreeOfPayment <FreeOfPmt>	[1..1]			508
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		509
Or}	Data <Data>	[1..1]			509
	FailedSecurities <FaildScies>	[1..1]	±		509
	FailedCash <FaildCsh>	[1..1]	±		509

3.4.3.2.3.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.3.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementFailsDailyCSD3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraCSD <IntraCSD>	[1..1]			495
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		496
Or}	Data <Data>	[1..1]			497
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			497
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		498
Or}	Data <Data>	[1..1]			498
	FailedSecurities <FaildScies>	[1..1]	±		498
	FailedCash <FaildCsh>	[1..1]	±		498
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			499
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		499
Or}	Data <Data>	[1..1]			499
	FailedSecurities <FaildScies>	[1..1]	±		499
	FailedCash <FaildCsh>	[1..1]	±		500
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			500
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		500
Or}	Data <Data>	[1..1]			500
	FailedSecurities <FaildScies>	[1..1]	±		501
	FailedCash <FaildCsh>	[1..1]	±		501
	FreeOfPayment <FreeOfPmt>	[1..1]			501
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		502
Or}	Data <Data>	[1..1]			502
	FailedSecurities <FaildScies>	[1..1]	±		502
	FailedCash <FaildCsh>	[1..1]	±		502
	CrossCSD <CrossCSD>	[1..1]			502
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		503
Or}	Data <Data>	[1..1]			504
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			504
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		505
Or}	Data <Data>	[1..1]			505
	FailedSecurities <FaildScies>	[1..1]	±		505
	FailedCash <FaildCsh>	[1..1]	±		505

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			506
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		506
Or}	Data <Data>	[1..1]			506
	FailedSecurities <FaildScties>	[1..1]	±		506
	FailedCash <FaildCsh>	[1..1]	±		507
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			507
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		507
Or}	Data <Data>	[1..1]			507
	FailedSecurities <FaildScties>	[1..1]	±		508
	FailedCash <FaildCsh>	[1..1]	±		508
	FreeOfPayment <FreeOfPmt>	[1..1]			508
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		509
Or}	Data <Data>	[1..1]			509
	FailedSecurities <FaildScties>	[1..1]	±		509
	FailedCash <FaildCsh>	[1..1]	±		509

3.4.3.2.3.2.2.1 IntraCSD <IntraCSD>

Presence: [1..1]

Definition: Intra-CSD settlement instructions data.

IntraCSD <IntraCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		496
Or}	Data <Data>	[1..1]			497
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			497
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		498
Or}	Data <Data>	[1..1]			498
	FailedSecurities <FaildScties>	[1..1]	±		498
	FailedCash <FaildCsh>	[1..1]	±		498
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			499
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		499
Or}	Data <Data>	[1..1]			499
	FailedSecurities <FaildScties>	[1..1]	±		499
	FailedCash <FaildCsh>	[1..1]	±		500
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			500
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		500
Or}	Data <Data>	[1..1]			500
	FailedSecurities <FaildScties>	[1..1]	±		501
	FailedCash <FaildCsh>	[1..1]	±		501
	FreeOfPayment <FreeOfPmt>	[1..1]			501
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		502
Or}	Data <Data>	[1..1]			502
	FailedSecurities <FaildScties>	[1..1]	±		502
	FailedCash <FaildCsh>	[1..1]	±		502

3.4.3.2.3.2.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.3.2.2.1.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			497
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		498
Or}	Data <Data>	[1..1]			498
	FailedSecurities <FaildScties>	[1..1]	±		498
	FailedCash <FaildCsh>	[1..1]	±		498
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			499
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		499
Or}	Data <Data>	[1..1]			499
	FailedSecurities <FaildScties>	[1..1]	±		499
	FailedCash <FaildCsh>	[1..1]	±		500
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			500
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		500
Or}	Data <Data>	[1..1]			500
	FailedSecurities <FaildScties>	[1..1]	±		501
	FailedCash <FaildCsh>	[1..1]	±		501
	FreeOfPayment <FreeOfPmt>	[1..1]			501
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		502
Or}	Data <Data>	[1..1]			502
	FailedSecurities <FaildScties>	[1..1]	±		502
	FailedCash <FaildCsh>	[1..1]	±		502

3.4.3.2.3.2.2.1.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		498
Or}	Data <Data>	[1..1]			498
	FailedSecurities <FaildScties>	[1..1]	±		498
	FailedCash <FaildCsh>	[1..1]	±		498

3.4.3.2.3.2.2.2.1.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.3.2.2.2.1.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		498
	FailedCash <FaildCsh>	[1..1]	±		498

3.4.3.2.3.2.2.2.1.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.2.2.1.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.2.2.1.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		499
Or}	Data <Data>	[1..1]			499
	FailedSecurities <FaillScties>	[1..1]	±		499
	FailedCash <FaillCsh>	[1..1]	±		500

3.4.3.2.3.2.2.2.1.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.3.2.2.2.1.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScties>	[1..1]	±		499
	FailedCash <FaillCsh>	[1..1]	±		500

3.4.3.2.3.2.2.2.1.2.2.2.1 FailedSecurities <FaillScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.2.2.1.2.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.2.2.1.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		500
Or}	Data <Data>	[1..1]			500
	FailedSecurities <FailedScities>	[1..1]	±		501
	FailedCash <FailedCsh>	[1..1]	±		501

3.4.3.2.3.2.2.2.1.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.3.2.2.2.1.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		501
	FailedCash <FaildCsh>	[1..1]	±		501

3.4.3.2.3.2.2.1.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.2.1.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.2.1.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RfoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		502
Or}	Data <Data>	[1..1]			502
	FailedSecurities <FaildScies>	[1..1]	±		502
	FailedCash <FaildCsh>	[1..1]	±		502

3.4.3.2.3.2.2.1.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.3.2.2.1.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		502
	FailedCash <FaildCsh>	[1..1]	±		502

3.4.3.2.3.2.2.1.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.2.1.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.2.2 CrossCSD <CrossCSD>*Presence:* [1..1]*Definition:* Cross-CSD settlement instructions data.

CrossCSD <CrossCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		503
Or}	Data <Data>	[1..1]			504
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			504
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		505
Or}	Data <Data>	[1..1]			505
	FailedSecurities <FaildScties>	[1..1]	±		505
	FailedCash <FaildCsh>	[1..1]	±		505
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			506
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		506
Or}	Data <Data>	[1..1]			506
	FailedSecurities <FaildScties>	[1..1]	±		506
	FailedCash <FaildCsh>	[1..1]	±		507
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			507
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		507
Or}	Data <Data>	[1..1]			507
	FailedSecurities <FaildScties>	[1..1]	±		508
	FailedCash <FaildCsh>	[1..1]	±		508
	FreeOfPayment <FreeOfPmt>	[1..1]			508
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		509
Or}	Data <Data>	[1..1]			509
	FailedSecurities <FaildScties>	[1..1]	±		509
	FailedCash <FaildCsh>	[1..1]	±		509

3.4.3.2.3.2.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.3.2.2.2.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			504
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		505
Or}	Data <Data>	[1..1]			505
	FailedSecurities <FaildScties>	[1..1]	±		505
	FailedCash <FaildCsh>	[1..1]	±		505
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			506
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		506
Or}	Data <Data>	[1..1]			506
	FailedSecurities <FaildScties>	[1..1]	±		506
	FailedCash <FaildCsh>	[1..1]	±		507
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			507
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		507
Or}	Data <Data>	[1..1]			507
	FailedSecurities <FaildScties>	[1..1]	±		508
	FailedCash <FaildCsh>	[1..1]	±		508
	FreeOfPayment <FreeOfPmt>	[1..1]			508
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		509
Or}	Data <Data>	[1..1]			509
	FailedSecurities <FaildScties>	[1..1]	±		509
	FailedCash <FaildCsh>	[1..1]	±		509

3.4.3.2.3.2.2.2.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		505
Or}	Data <Data>	[1..1]			505
	FailedSecurities <FaildScties>	[1..1]	±		505
	FailedCash <FaildCsh>	[1..1]	±		505

3.4.3.2.3.2.2.2.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.3.2.2.2.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		505
	FailedCash <FaildCsh>	[1..1]	±		505

3.4.3.2.3.2.2.2.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.2.2.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.2.2.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		506
Or}	Data <Data>	[1..1]			506
	FailedSecurities <FaildScities>	[1..1]	±		506
	FailedCash <FaildCsh>	[1..1]	±		507

3.4.3.2.3.2.2.2.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.3.2.2.2.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScities>	[1..1]	±		506
	FailedCash <FaildCsh>	[1..1]	±		507

3.4.3.2.3.2.2.2.2.2.2.1 FailedSecurities <FaildScities>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.2.2.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.2.2.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		507
Or}	Data <Data>	[1..1]			507
	FailedSecurities <FailedScities>	[1..1]	±		508
	FailedCash <FailedCsh>	[1..1]	±		508

3.4.3.2.3.2.2.2.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.3.2.2.2.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		508
	FailedCash <FaildCsh>	[1..1]	±		508

3.4.3.2.3.2.2.2.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.2.2.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.2.2.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		509
Or}	Data <Data>	[1..1]			509
	FailedSecurities <FaildScies>	[1..1]	±		509
	FailedCash <FaildCsh>	[1..1]	±		509

3.4.3.2.3.2.2.2.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.3.2.2.2.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		509
	FailedCash <FaildCsh>	[1..1]	±		509

3.4.3.2.3.2.2.2.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.2.2.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.3 SecuritiesLendingOrBorrowing <SctiesLndgOrBrrwg>*Presence:* [1..1]*Definition:* Relates to a securities lending or borrowing operation.

SecuritiesLendingOrBorrowing <SctiesLndgOrBrrwg> contains one of the following **SettlementFailsDailyCSD1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		511
Or}	Data <Data>	[1..1]			511
	IntraCSD <IntraCSD>	[1..1]			513
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		514
Or}	Data <Data>	[1..1]			515
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			515
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		516
Or}	Data <Data>	[1..1]			516
	FailedSecurities <FaildScties>	[1..1]	±		516
	FailedCash <FaildCsh>	[1..1]	±		516
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			517
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		517
Or}	Data <Data>	[1..1]			517
	FailedSecurities <FaildScties>	[1..1]	±		517
	FailedCash <FaildCsh>	[1..1]	±		518
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			518
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		518
Or}	Data <Data>	[1..1]			518
	FailedSecurities <FaildScties>	[1..1]	±		519
	FailedCash <FaildCsh>	[1..1]	±		519
	FreeOfPayment <FreeOfPmt>	[1..1]			519
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		520
Or}	Data <Data>	[1..1]			520
	FailedSecurities <FaildScties>	[1..1]	±		520
	FailedCash <FaildCsh>	[1..1]	±		520
	CrossCSD <CrossCSD>	[1..1]			520
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		521
Or}	Data <Data>	[1..1]			522
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			522
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		523

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			523
	FailedSecurities <FaildScies>	[1..1]	±		523
	FailedCash <FaildCsh>	[1..1]	±		523
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			524
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		524
Or}	Data <Data>	[1..1]			524
	FailedSecurities <FaildScies>	[1..1]	±		524
	FailedCash <FaildCsh>	[1..1]	±		525
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			525
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		525
Or}	Data <Data>	[1..1]			525
	FailedSecurities <FaildScies>	[1..1]	±		526
	FailedCash <FaildCsh>	[1..1]	±		526
	FreeOfPayment <FreeOfPmt>	[1..1]			526
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		527
Or}	Data <Data>	[1..1]			527
	FailedSecurities <FaildScies>	[1..1]	±		527
	FailedCash <FaildCsh>	[1..1]	±		527

3.4.3.2.3.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.3.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementFailsDailyCSD3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraCSD <IntraCSD>	[1..1]			513
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		514
Or}	Data <Data>	[1..1]			515
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			515
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		516
Or}	Data <Data>	[1..1]			516
	FailedSecurities <FaildScies>	[1..1]	±		516
	FailedCash <FaildCsh>	[1..1]	±		516
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			517
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		517
Or}	Data <Data>	[1..1]			517
	FailedSecurities <FaildScies>	[1..1]	±		517
	FailedCash <FaildCsh>	[1..1]	±		518
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			518
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		518
Or}	Data <Data>	[1..1]			518
	FailedSecurities <FaildScies>	[1..1]	±		519
	FailedCash <FaildCsh>	[1..1]	±		519
	FreeOfPayment <FreeOfPmt>	[1..1]			519
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		520
Or}	Data <Data>	[1..1]			520
	FailedSecurities <FaildScies>	[1..1]	±		520
	FailedCash <FaildCsh>	[1..1]	±		520
	CrossCSD <CrossCSD>	[1..1]			520
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		521
Or}	Data <Data>	[1..1]			522
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			522
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		523
Or}	Data <Data>	[1..1]			523
	FailedSecurities <FaildScies>	[1..1]	±		523
	FailedCash <FaildCsh>	[1..1]	±		523

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			524
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		524
Or}	Data <Data>	[1..1]			524
	FailedSecurities <FaildScies>	[1..1]	±		524
	FailedCash <FaildCsh>	[1..1]	±		525
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			525
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		525
Or}	Data <Data>	[1..1]			525
	FailedSecurities <FaildScies>	[1..1]	±		526
	FailedCash <FaildCsh>	[1..1]	±		526
	FreeOfPayment <FreeOfPmt>	[1..1]			526
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		527
Or}	Data <Data>	[1..1]			527
	FailedSecurities <FaildScies>	[1..1]	±		527
	FailedCash <FaildCsh>	[1..1]	±		527

3.4.3.2.3.2.3.2.1 IntraCSD <IntraCSD>

Presence: [1..1]

Definition: Intra-CSD settlement instructions data.

IntraCSD <IntraCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		514
Or}	Data <Data>	[1..1]			515
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			515
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		516
Or}	Data <Data>	[1..1]			516
	FailedSecurities <FaildScties>	[1..1]	±		516
	FailedCash <FaildCsh>	[1..1]	±		516
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			517
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		517
Or}	Data <Data>	[1..1]			517
	FailedSecurities <FaildScties>	[1..1]	±		517
	FailedCash <FaildCsh>	[1..1]	±		518
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			518
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		518
Or}	Data <Data>	[1..1]			518
	FailedSecurities <FaildScties>	[1..1]	±		519
	FailedCash <FaildCsh>	[1..1]	±		519
	FreeOfPayment <FreeOfPmt>	[1..1]			519
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		520
Or}	Data <Data>	[1..1]			520
	FailedSecurities <FaildScties>	[1..1]	±		520
	FailedCash <FaildCsh>	[1..1]	±		520

3.4.3.2.3.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.3.2.1.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			515
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		516
Or}	Data <Data>	[1..1]			516
	FailedSecurities <FaildScties>	[1..1]	±		516
	FailedCash <FaildCsh>	[1..1]	±		516
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			517
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		517
Or}	Data <Data>	[1..1]			517
	FailedSecurities <FaildScties>	[1..1]	±		517
	FailedCash <FaildCsh>	[1..1]	±		518
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			518
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		518
Or}	Data <Data>	[1..1]			518
	FailedSecurities <FaildScties>	[1..1]	±		519
	FailedCash <FaildCsh>	[1..1]	±		519
	FreeOfPayment <FreeOfPmt>	[1..1]			519
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		520
Or}	Data <Data>	[1..1]			520
	FailedSecurities <FaildScties>	[1..1]	±		520
	FailedCash <FaildCsh>	[1..1]	±		520

3.4.3.2.3.2.1.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		516
Or}	Data <Data>	[1..1]			516
	FailedSecurities <FaildScties>	[1..1]	±		516
	FailedCash <FaildCsh>	[1..1]	±		516

3.4.3.2.3.2.3.2.1.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.3.2.3.2.1.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		516
	FailedCash <FaildCsh>	[1..1]	±		516

3.4.3.2.3.2.3.2.1.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.3.2.1.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.3.2.1.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		517
Or}	Data <Data>	[1..1]			517
	FailedSecurities <FaillScties>	[1..1]	±		517
	FailedCash <FaillCsh>	[1..1]	±		518

3.4.3.2.3.2.3.2.1.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.3.2.3.2.1.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScties>	[1..1]	±		517
	FailedCash <FaillCsh>	[1..1]	±		518

3.4.3.2.3.2.3.2.1.2.2.2.1 FailedSecurities <FaillScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.3.2.1.2.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.3.2.1.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		518
Or}	Data <Data>	[1..1]			518
	FailedSecurities <FailedScities>	[1..1]	±		519
	FailedCash <FailedCsh>	[1..1]	±		519

3.4.3.2.3.2.3.2.1.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.3.2.3.2.1.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		519
	FailedCash <FaildCsh>	[1..1]	±		519

3.4.3.2.3.2.3.2.1.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.3.2.1.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.3.2.1.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RfoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		520
Or}	Data <Data>	[1..1]			520
	FailedSecurities <FaildScies>	[1..1]	±		520
	FailedCash <FaildCsh>	[1..1]	±		520

3.4.3.2.3.2.3.2.1.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.3.2.3.2.1.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		520
	FailedCash <FaildCsh>	[1..1]	±		520

3.4.3.2.3.2.3.2.1.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.3.2.1.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.3.2.2 CrossCSD <CrossCSD>*Presence:* [1..1]*Definition:* Cross-CSD settlement instructions data.

CrossCSD <CrossCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		521
Or}	Data <Data>	[1..1]			522
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			522
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		523
Or}	Data <Data>	[1..1]			523
	FailedSecurities <FaildScties>	[1..1]	±		523
	FailedCash <FaildCsh>	[1..1]	±		523
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			524
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		524
Or}	Data <Data>	[1..1]			524
	FailedSecurities <FaildScties>	[1..1]	±		524
	FailedCash <FaildCsh>	[1..1]	±		525
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			525
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		525
Or}	Data <Data>	[1..1]			525
	FailedSecurities <FaildScties>	[1..1]	±		526
	FailedCash <FaildCsh>	[1..1]	±		526
	FreeOfPayment <FreeOfPmt>	[1..1]			526
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		527
Or}	Data <Data>	[1..1]			527
	FailedSecurities <FaildScties>	[1..1]	±		527
	FailedCash <FaildCsh>	[1..1]	±		527

3.4.3.2.3.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.3.2.2.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			522
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		523
Or}	Data <Data>	[1..1]			523
	FailedSecurities <FaildScties>	[1..1]	±		523
	FailedCash <FaildCsh>	[1..1]	±		523
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			524
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		524
Or}	Data <Data>	[1..1]			524
	FailedSecurities <FaildScties>	[1..1]	±		524
	FailedCash <FaildCsh>	[1..1]	±		525
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			525
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		525
Or}	Data <Data>	[1..1]			525
	FailedSecurities <FaildScties>	[1..1]	±		526
	FailedCash <FaildCsh>	[1..1]	±		526
	FreeOfPayment <FreeOfPmt>	[1..1]			526
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		527
Or}	Data <Data>	[1..1]			527
	FailedSecurities <FaildScties>	[1..1]	±		527
	FailedCash <FaildCsh>	[1..1]	±		527

3.4.3.2.3.2.2.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		523
Or}	Data <Data>	[1..1]			523
	FailedSecurities <FaildScties>	[1..1]	±		523
	FailedCash <FaildCsh>	[1..1]	±		523

3.4.3.2.3.2.3.2.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.3.2.3.2.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		523
	FailedCash <FaildCsh>	[1..1]	±		523

3.4.3.2.3.2.3.2.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.3.2.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaileCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.3.2.2.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		524
Or}	Data <Data>	[1..1]			524
	FailedSecurities <FaileScties>	[1..1]	±		524
	FailedCash <FaileCsh>	[1..1]	±		525

3.4.3.2.3.2.3.2.2.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.3.2.3.2.2.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaileScties>	[1..1]	±		524
	FailedCash <FaileCsh>	[1..1]	±		525

3.4.3.2.3.2.3.2.2.2.2.2.1 FailedSecurities <FaileScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActrn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.2.2.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see ["SettlementTotalData1Choice"](#) on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.2.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlrvy> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		525
Or}	Data <Data>	[1..1]			525
	FailedSecurities <FaildSceties>	[1..1]	±		526
	FailedCash <FaildCsh>	[1..1]	±		526

3.4.3.2.3.2.2.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.3.2.3.2.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		526
	FailedCash <FaildCsh>	[1..1]	±		526

3.4.3.2.3.2.3.2.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.3.2.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.3.2.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		527
Or}	Data <Data>	[1..1]			527
	FailedSecurities <FaildScies>	[1..1]	±		527
	FailedCash <FaildCsh>	[1..1]	±		527

3.4.3.2.3.2.3.2.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.3.2.3.2.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		527
	FailedCash <FaildCsh>	[1..1]	±		527

3.4.3.2.3.2.3.2.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.3.2.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.4 RepurchaseAgreement <RpAgrmt>*Presence:* [1..1]*Definition:* Repurchase transactions.

RepurchaseAgreement <RpAgrmt> contains one of the following **SettlementFailsDailyCSD1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		529
Or}	Data <Data>	[1..1]			529
	IntraCSD <IntraCSD>	[1..1]			531
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		532
Or}	Data <Data>	[1..1]			533
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			533
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		534
Or}	Data <Data>	[1..1]			534
	FailedSecurities <FaildScities>	[1..1]	±		534
	FailedCash <FaildCsh>	[1..1]	±		534
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			535
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		535
Or}	Data <Data>	[1..1]			535
	FailedSecurities <FaildScities>	[1..1]	±		535
	FailedCash <FaildCsh>	[1..1]	±		536
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			536
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		536
Or}	Data <Data>	[1..1]			536
	FailedSecurities <FaildScities>	[1..1]	±		537
	FailedCash <FaildCsh>	[1..1]	±		537
	FreeOfPayment <FreeOfPmt>	[1..1]			537
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		538
Or}	Data <Data>	[1..1]			538
	FailedSecurities <FaildScities>	[1..1]	±		538
	FailedCash <FaildCsh>	[1..1]	±		538
	CrossCSD <CrossCSD>	[1..1]			538
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		539
Or}	Data <Data>	[1..1]			540
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			540
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		541

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			541
	FailedSecurities <FaildScies>	[1..1]	±		541
	FailedCash <FaildCsh>	[1..1]	±		541
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			542
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		542
Or}	Data <Data>	[1..1]			542
	FailedSecurities <FaildScies>	[1..1]	±		542
	FailedCash <FaildCsh>	[1..1]	±		543
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			543
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		543
Or}	Data <Data>	[1..1]			543
	FailedSecurities <FaildScies>	[1..1]	±		544
	FailedCash <FaildCsh>	[1..1]	±		544
	FreeOfPayment <FreeOfPmt>	[1..1]			544
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		545
Or}	Data <Data>	[1..1]			545
	FailedSecurities <FaildScies>	[1..1]	±		545
	FailedCash <FaildCsh>	[1..1]	±		545

3.4.3.2.3.2.4.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.3.2.4.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementFailsDailyCSD3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraCSD <IntraCSD>	[1..1]			531
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		532
Or}	Data <Data>	[1..1]			533
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			533
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		534
Or}	Data <Data>	[1..1]			534
	FailedSecurities <FaildScies>	[1..1]	±		534
	FailedCash <FaildCsh>	[1..1]	±		534
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			535
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		535
Or}	Data <Data>	[1..1]			535
	FailedSecurities <FaildScies>	[1..1]	±		535
	FailedCash <FaildCsh>	[1..1]	±		536
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			536
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		536
Or}	Data <Data>	[1..1]			536
	FailedSecurities <FaildScies>	[1..1]	±		537
	FailedCash <FaildCsh>	[1..1]	±		537
	FreeOfPayment <FreeOfPmt>	[1..1]			537
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		538
Or}	Data <Data>	[1..1]			538
	FailedSecurities <FaildScies>	[1..1]	±		538
	FailedCash <FaildCsh>	[1..1]	±		538
	CrossCSD <CrossCSD>	[1..1]			538
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		539
Or}	Data <Data>	[1..1]			540
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			540
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		541
Or}	Data <Data>	[1..1]			541
	FailedSecurities <FaildScies>	[1..1]	±		541
	FailedCash <FaildCsh>	[1..1]	±		541

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			542
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		542
Or}	Data <Data>	[1..1]			542
	FailedSecurities <FaildScties>	[1..1]	±		542
	FailedCash <FaildCsh>	[1..1]	±		543
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			543
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		543
Or}	Data <Data>	[1..1]			543
	FailedSecurities <FaildScties>	[1..1]	±		544
	FailedCash <FaildCsh>	[1..1]	±		544
	FreeOfPayment <FreeOfPmt>	[1..1]			544
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		545
Or}	Data <Data>	[1..1]			545
	FailedSecurities <FaildScties>	[1..1]	±		545
	FailedCash <FaildCsh>	[1..1]	±		545

3.4.3.2.3.2.4.2.1 IntraCSD <IntraCSD>

Presence: [1..1]

Definition: Intra-CSD settlement instructions data.

IntraCSD <IntraCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		532
Or}	Data <Data>	[1..1]			533
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			533
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		534
Or}	Data <Data>	[1..1]			534
	FailedSecurities <FaildScties>	[1..1]	±		534
	FailedCash <FaildCsh>	[1..1]	±		534
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			535
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		535
Or}	Data <Data>	[1..1]			535
	FailedSecurities <FaildScties>	[1..1]	±		535
	FailedCash <FaildCsh>	[1..1]	±		536
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			536
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		536
Or}	Data <Data>	[1..1]			536
	FailedSecurities <FaildScties>	[1..1]	±		537
	FailedCash <FaildCsh>	[1..1]	±		537
	FreeOfPayment <FreeOfPmt>	[1..1]			537
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		538
Or}	Data <Data>	[1..1]			538
	FailedSecurities <FaildScties>	[1..1]	±		538
	FailedCash <FaildCsh>	[1..1]	±		538

3.4.3.2.3.2.4.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.3.2.4.2.1.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			533
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		534
Or}	Data <Data>	[1..1]			534
	FailedSecurities <FaildScties>	[1..1]	±		534
	FailedCash <FaildCsh>	[1..1]	±		534
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			535
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		535
Or}	Data <Data>	[1..1]			535
	FailedSecurities <FaildScties>	[1..1]	±		535
	FailedCash <FaildCsh>	[1..1]	±		536
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			536
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		536
Or}	Data <Data>	[1..1]			536
	FailedSecurities <FaildScties>	[1..1]	±		537
	FailedCash <FaildCsh>	[1..1]	±		537
	FreeOfPayment <FreeOfPmt>	[1..1]			537
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		538
Or}	Data <Data>	[1..1]			538
	FailedSecurities <FaildScties>	[1..1]	±		538
	FailedCash <FaildCsh>	[1..1]	±		538

3.4.3.2.3.2.4.2.1.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		534
Or}	Data <Data>	[1..1]			534
	FailedSecurities <FaildScties>	[1..1]	±		534
	FailedCash <FaildCsh>	[1..1]	±		534

3.4.3.2.3.2.4.2.1.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.3.2.4.2.1.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		534
	FailedCash <FaildCsh>	[1..1]	±		534

3.4.3.2.3.2.4.2.1.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.4.2.1.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.4.2.1.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		535
Or}	Data <Data>	[1..1]			535
	FailedSecurities <FaillScies>	[1..1]	±		535
	FailedCash <FaillCsh>	[1..1]	±		536

3.4.3.2.3.2.4.2.1.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.3.2.4.2.1.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScies>	[1..1]	±		535
	FailedCash <FaillCsh>	[1..1]	±		536

3.4.3.2.3.2.4.2.1.2.2.2.1 FailedSecurities <FaillScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.4.2.1.2.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.4.2.1.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		536
Or}	Data <Data>	[1..1]			536
	FailedSecurities <FailedScities>	[1..1]	±		537
	FailedCash <FailedCsh>	[1..1]	±		537

3.4.3.2.3.2.4.2.1.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.3.2.4.2.1.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		537
	FailedCash <FaildCsh>	[1..1]	±		537

3.4.3.2.3.2.4.2.1.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.4.2.1.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.4.2.1.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		538
Or}	Data <Data>	[1..1]			538
	FailedSecurities <FaildScies>	[1..1]	±		538
	FailedCash <FaildCsh>	[1..1]	±		538

3.4.3.2.3.2.4.2.1.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.3.2.4.2.1.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		538
	FailedCash <FaildCsh>	[1..1]	±		538

3.4.3.2.3.2.4.2.1.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.4.2.1.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.4.2.2 CrossCSD <CrossCSD>*Presence:* [1..1]*Definition:* Cross-CSD settlement instructions data.

CrossCSD <CrossCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		539
Or}	Data <Data>	[1..1]			540
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			540
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		541
Or}	Data <Data>	[1..1]			541
	FailedSecurities <FaildScties>	[1..1]	±		541
	FailedCash <FaildCsh>	[1..1]	±		541
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			542
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		542
Or}	Data <Data>	[1..1]			542
	FailedSecurities <FaildScties>	[1..1]	±		542
	FailedCash <FaildCsh>	[1..1]	±		543
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			543
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		543
Or}	Data <Data>	[1..1]			543
	FailedSecurities <FaildScties>	[1..1]	±		544
	FailedCash <FaildCsh>	[1..1]	±		544
	FreeOfPayment <FreeOfPmt>	[1..1]			544
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		545
Or}	Data <Data>	[1..1]			545
	FailedSecurities <FaildScties>	[1..1]	±		545
	FailedCash <FaildCsh>	[1..1]	±		545

3.4.3.2.3.2.4.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.3.2.4.2.2.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			540
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		541
Or}	Data <Data>	[1..1]			541
	FailedSecurities <FaildScties>	[1..1]	±		541
	FailedCash <FaildCsh>	[1..1]	±		541
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			542
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		542
Or}	Data <Data>	[1..1]			542
	FailedSecurities <FaildScties>	[1..1]	±		542
	FailedCash <FaildCsh>	[1..1]	±		543
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			543
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		543
Or}	Data <Data>	[1..1]			543
	FailedSecurities <FaildScties>	[1..1]	±		544
	FailedCash <FaildCsh>	[1..1]	±		544
	FreeOfPayment <FreeOfPmt>	[1..1]			544
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		545
Or}	Data <Data>	[1..1]			545
	FailedSecurities <FaildScties>	[1..1]	±		545
	FailedCash <FaildCsh>	[1..1]	±		545

3.4.3.2.3.2.4.2.2.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		541
Or}	Data <Data>	[1..1]			541
	FailedSecurities <FaildScties>	[1..1]	±		541
	FailedCash <FaildCsh>	[1..1]	±		541

3.4.3.2.3.2.4.2.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.3.2.4.2.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		541
	FailedCash <FaildCsh>	[1..1]	±		541

3.4.3.2.3.2.4.2.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.4.2.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.4.2.2.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		542
Or}	Data <Data>	[1..1]			542
	FailedSecurities <FaillScties>	[1..1]	±		542
	FailedCash <FaillCsh>	[1..1]	±		543

3.4.3.2.3.2.4.2.2.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.3.2.4.2.2.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScties>	[1..1]	±		542
	FailedCash <FaillCsh>	[1..1]	±		543

3.4.3.2.3.2.4.2.2.2.2.2.1 FailedSecurities <FaillScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.4.2.2.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.4.2.2.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		543
Or}	Data <Data>	[1..1]			543
	FailedSecurities <FailedScities>	[1..1]	±		544
	FailedCash <FailedCsh>	[1..1]	±		544

3.4.3.2.3.2.4.2.2.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.3.2.4.2.2.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		544
	FailedCash <FaildCsh>	[1..1]	±		544

3.4.3.2.3.2.4.2.2.3.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.4.2.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.4.2.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		545
Or}	Data <Data>	[1..1]			545
	FailedSecurities <FaildScties>	[1..1]	±		545
	FailedCash <FaildCsh>	[1..1]	±		545

3.4.3.2.3.2.4.2.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.3.2.4.2.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		545
	FailedCash <FaildCsh>	[1..1]	±		545

3.4.3.2.3.2.4.2.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.4.2.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.5 Other <Othr>*Presence:* [1..1]*Definition:* Covers any securities transactions type not covered as a dedicated type.

Other <Othr> contains one of the following **SettlementFailsDailyCSD1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		547
Or}	Data <Data>	[1..1]			547
	IntraCSD <IntraCSD>	[1..1]			549
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		550
Or}	Data <Data>	[1..1]			551
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			551
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		552
Or}	Data <Data>	[1..1]			552
	FailedSecurities <FaildScies>	[1..1]	±		552
	FailedCash <FaildCsh>	[1..1]	±		552
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			553
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		553
Or}	Data <Data>	[1..1]			553
	FailedSecurities <FaildScies>	[1..1]	±		553
	FailedCash <FaildCsh>	[1..1]	±		554
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			554
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		554
Or}	Data <Data>	[1..1]			554
	FailedSecurities <FaildScies>	[1..1]	±		555
	FailedCash <FaildCsh>	[1..1]	±		555
	FreeOfPayment <FreeOfPmt>	[1..1]			555
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		556
Or}	Data <Data>	[1..1]			556
	FailedSecurities <FaildScies>	[1..1]	±		556
	FailedCash <FaildCsh>	[1..1]	±		556
	CrossCSD <CrossCSD>	[1..1]			556
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		557
Or}	Data <Data>	[1..1]			558
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			558
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		559
Or}	Data <Data>	[1..1]			559

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		559
	FailedCash <FaildCsh>	[1..1]	±		559
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			560
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		560
Or}	Data <Data>	[1..1]			560
	FailedSecurities <FaildScies>	[1..1]	±		560
	FailedCash <FaildCsh>	[1..1]	±		561
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			561
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		561
Or}	Data <Data>	[1..1]			561
	FailedSecurities <FaildScies>	[1..1]	±		562
	FailedCash <FaildCsh>	[1..1]	±		562
	FreeOfPayment <FreeOfPmt>	[1..1]			562
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		563
Or}	Data <Data>	[1..1]			563
	FailedSecurities <FaildScies>	[1..1]	±		563
	FailedCash <FaildCsh>	[1..1]	±		563

3.4.3.2.3.2.5.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.3.2.5.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementFailsDailyCSD3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraCSD <IntraCSD>	[1..1]			549
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		550
Or}	Data <Data>	[1..1]			551
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			551
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		552
Or}	Data <Data>	[1..1]			552
	FailedSecurities <FaildScties>	[1..1]	±		552
	FailedCash <FaildCsh>	[1..1]	±		552
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			553
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		553
Or}	Data <Data>	[1..1]			553
	FailedSecurities <FaildScties>	[1..1]	±		553
	FailedCash <FaildCsh>	[1..1]	±		554
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			554
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		554
Or}	Data <Data>	[1..1]			554
	FailedSecurities <FaildScties>	[1..1]	±		555
	FailedCash <FaildCsh>	[1..1]	±		555
	FreeOfPayment <FreeOfPmt>	[1..1]			555
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		556
Or}	Data <Data>	[1..1]			556
	FailedSecurities <FaildScties>	[1..1]	±		556
	FailedCash <FaildCsh>	[1..1]	±		556
	CrossCSD <CrossCSD>	[1..1]			556
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		557
Or}	Data <Data>	[1..1]			558
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			558
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		559
Or}	Data <Data>	[1..1]			559
	FailedSecurities <FaildScties>	[1..1]	±		559
	FailedCash <FaildCsh>	[1..1]	±		559

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			560
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		560
Or}	Data <Data>	[1..1]			560
	FailedSecurities <FaildScties>	[1..1]	±		560
	FailedCash <FaildCsh>	[1..1]	±		561
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			561
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		561
Or}	Data <Data>	[1..1]			561
	FailedSecurities <FaildScties>	[1..1]	±		562
	FailedCash <FaildCsh>	[1..1]	±		562
	FreeOfPayment <FreeOfPmt>	[1..1]			562
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		563
Or}	Data <Data>	[1..1]			563
	FailedSecurities <FaildScties>	[1..1]	±		563
	FailedCash <FaildCsh>	[1..1]	±		563

3.4.3.2.3.2.5.2.1 IntraCSD <IntraCSD>

Presence: [1..1]

Definition: Intra-CSD settlement instructions data.

IntraCSD <IntraCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		550
Or}	Data <Data>	[1..1]			551
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			551
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		552
Or}	Data <Data>	[1..1]			552
	FailedSecurities <FaildScties>	[1..1]	±		552
	FailedCash <FaildCsh>	[1..1]	±		552
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			553
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		553
Or}	Data <Data>	[1..1]			553
	FailedSecurities <FaildScties>	[1..1]	±		553
	FailedCash <FaildCsh>	[1..1]	±		554
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			554
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		554
Or}	Data <Data>	[1..1]			554
	FailedSecurities <FaildScties>	[1..1]	±		555
	FailedCash <FaildCsh>	[1..1]	±		555
	FreeOfPayment <FreeOfPmt>	[1..1]			555
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		556
Or}	Data <Data>	[1..1]			556
	FailedSecurities <FaildScties>	[1..1]	±		556
	FailedCash <FaildCsh>	[1..1]	±		556

3.4.3.2.3.2.5.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.3.2.5.2.1.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			551
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		552
Or}	Data <Data>	[1..1]			552
	FailedSecurities <FaildScties>	[1..1]	±		552
	FailedCash <FaildCsh>	[1..1]	±		552
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			553
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		553
Or}	Data <Data>	[1..1]			553
	FailedSecurities <FaildScties>	[1..1]	±		553
	FailedCash <FaildCsh>	[1..1]	±		554
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			554
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		554
Or}	Data <Data>	[1..1]			554
	FailedSecurities <FaildScties>	[1..1]	±		555
	FailedCash <FaildCsh>	[1..1]	±		555
	FreeOfPayment <FreeOfPmt>	[1..1]			555
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		556
Or}	Data <Data>	[1..1]			556
	FailedSecurities <FaildScties>	[1..1]	±		556
	FailedCash <FaildCsh>	[1..1]	±		556

3.4.3.2.3.2.5.2.1.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		552
Or}	Data <Data>	[1..1]			552
	FailedSecurities <FaildScties>	[1..1]	±		552
	FailedCash <FaildCsh>	[1..1]	±		552

3.4.3.2.3.2.5.2.1.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.3.2.5.2.1.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		552
	FailedCash <FaildCsh>	[1..1]	±		552

3.4.3.2.3.2.5.2.1.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.5.2.1.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.5.2.1.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		553
Or}	Data <Data>	[1..1]			553
	FailedSecurities <FaildScities>	[1..1]	±		553
	FailedCash <FaildCsh>	[1..1]	±		554

3.4.3.2.3.2.5.2.1.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.3.2.5.2.1.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScities>	[1..1]	±		553
	FailedCash <FaildCsh>	[1..1]	±		554

3.4.3.2.3.2.5.2.1.2.2.2.1 FailedSecurities <FaildScities>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.5.2.1.2.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.5.2.1.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		554
Or}	Data <Data>	[1..1]			554
	FailedSecurities <FailedScities>	[1..1]	±		555
	FailedCash <FailedCsh>	[1..1]	±		555

3.4.3.2.3.2.5.2.1.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.3.2.5.2.1.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		555
	FailedCash <FaildCsh>	[1..1]	±		555

3.4.3.2.3.2.5.2.1.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.5.2.1.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.5.2.1.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		556
Or}	Data <Data>	[1..1]			556
	FailedSecurities <FaildScies>	[1..1]	±		556
	FailedCash <FaildCsh>	[1..1]	±		556

3.4.3.2.3.2.5.2.1.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.3.2.5.2.1.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		556
	FailedCash <FaildCsh>	[1..1]	±		556

3.4.3.2.3.2.5.2.1.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.5.2.1.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.5.2.2 CrossCSD <CrossCSD>*Presence:* [1..1]*Definition:* Cross-CSD settlement instructions data.

CrossCSD <CrossCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		557
Or}	Data <Data>	[1..1]			558
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			558
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		559
Or}	Data <Data>	[1..1]			559
	FailedSecurities <FaildScties>	[1..1]	±		559
	FailedCash <FaildCsh>	[1..1]	±		559
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			560
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		560
Or}	Data <Data>	[1..1]			560
	FailedSecurities <FaildScties>	[1..1]	±		560
	FailedCash <FaildCsh>	[1..1]	±		561
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			561
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		561
Or}	Data <Data>	[1..1]			561
	FailedSecurities <FaildScties>	[1..1]	±		562
	FailedCash <FaildCsh>	[1..1]	±		562
	FreeOfPayment <FreeOfPmt>	[1..1]			562
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		563
Or}	Data <Data>	[1..1]			563
	FailedSecurities <FaildScties>	[1..1]	±		563
	FailedCash <FaildCsh>	[1..1]	±		563

3.4.3.2.3.2.5.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.3.2.5.2.2.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			558
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		559
Or}	Data <Data>	[1..1]			559
	FailedSecurities <FaildScties>	[1..1]	±		559
	FailedCash <FaildCsh>	[1..1]	±		559
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			560
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		560
Or}	Data <Data>	[1..1]			560
	FailedSecurities <FaildScties>	[1..1]	±		560
	FailedCash <FaildCsh>	[1..1]	±		561
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			561
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		561
Or}	Data <Data>	[1..1]			561
	FailedSecurities <FaildScties>	[1..1]	±		562
	FailedCash <FaildCsh>	[1..1]	±		562
	FreeOfPayment <FreeOfPmt>	[1..1]			562
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		563
Or}	Data <Data>	[1..1]			563
	FailedSecurities <FaildScties>	[1..1]	±		563
	FailedCash <FaildCsh>	[1..1]	±		563

3.4.3.2.3.2.5.2.2.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		559
Or}	Data <Data>	[1..1]			559
	FailedSecurities <FaildScties>	[1..1]	±		559
	FailedCash <FaildCsh>	[1..1]	±		559

3.4.3.2.3.2.5.2.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.3.2.5.2.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		559
	FailedCash <FaildCsh>	[1..1]	±		559

3.4.3.2.3.2.5.2.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.5.2.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.5.2.2.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		560
Or}	Data <Data>	[1..1]			560
	FailedSecurities <FaillScties>	[1..1]	±		560
	FailedCash <FaillCsh>	[1..1]	±		561

3.4.3.2.3.2.5.2.2.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.3.2.5.2.2.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScties>	[1..1]	±		560
	FailedCash <FaillCsh>	[1..1]	±		561

3.4.3.2.3.2.5.2.2.2.2.2.1 FailedSecurities <FaillScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActrn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.5.2.2.2.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see ["SettlementTotalData1Choice"](#) on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.5.2.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlrvy> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		561
Or}	Data <Data>	[1..1]			561
	FailedSecurities <FaildSceties>	[1..1]	±		562
	FailedCash <FaildCsh>	[1..1]	±		562

3.4.3.2.3.2.5.2.2.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.3.2.5.2.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		562
	FailedCash <FaildCsh>	[1..1]	±		562

3.4.3.2.3.2.5.2.2.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.5.2.2.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.5.2.2.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		563
Or}	Data <Data>	[1..1]			563
	FailedSecurities <FaildScies>	[1..1]	±		563
	FailedCash <FaildCsh>	[1..1]	±		563

3.4.3.2.3.2.5.2.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.3.2.5.2.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		563
	FailedCash <FaildCsh>	[1..1]	±		563

3.4.3.2.3.2.5.2.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.3.2.5.2.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4 OtherTransferableSecurities <OthrTrfblScties>*Presence:* [1..1]

Definition: Securities meeting the criteria laid down in the relevant legislation.

OtherTransferableSecurities <OthrTrfblScties> contains one of the following
SettlementFailsDailyTransactionType1Choice elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		573
Or}	Data <Data>	[1..1]			573
	SecuritiesBuyOrSell <SctiesBuyOrSell>	[1..1]			581
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		583
Or}	Data <Data>	[1..1]			583
	IntraCSD <IntraCSD>	[1..1]			585
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		586
Or}	Data <Data>	[1..1]			587
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			587
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		588
Or}	Data <Data>	[1..1]			588
	FailedSecurities <FaildScties>	[1..1]	±		588
	FailedCash <FaildCsh>	[1..1]	±		588
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			589
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		589
Or}	Data <Data>	[1..1]			589
	FailedSecurities <FaildScties>	[1..1]	±		589
	FailedCash <FaildCsh>	[1..1]	±		590
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			590
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		590
Or}	Data <Data>	[1..1]			590
	FailedSecurities <FaildScties>	[1..1]	±		591
	FailedCash <FaildCsh>	[1..1]	±		591
	FreeOfPayment <FreeOfPmt>	[1..1]			591
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		592
Or}	Data <Data>	[1..1]			592
	FailedSecurities <FaildScties>	[1..1]	±		592
	FailedCash <FaildCsh>	[1..1]	±		592
	CrossCSD <CrossCSD>	[1..1]			592
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		593

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			594
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			594
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		595
Or}	Data <Data>	[1..1]			595
	FailedSecurities <FaildScities>	[1..1]	±		595
	FailedCash <FaildCsh>	[1..1]	±		595
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			596
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		596
Or}	Data <Data>	[1..1]			596
	FailedSecurities <FaildScities>	[1..1]	±		596
	FailedCash <FaildCsh>	[1..1]	±		597
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			597
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		597
Or}	Data <Data>	[1..1]			597
	FailedSecurities <FaildScities>	[1..1]	±		598
	FailedCash <FaildCsh>	[1..1]	±		598
	FreeOfPayment <FreeOfPmt>	[1..1]			598
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		599
Or}	Data <Data>	[1..1]			599
	FailedSecurities <FaildScities>	[1..1]	±		599
	FailedCash <FaildCsh>	[1..1]	±		599
	CollateralManagementOperation <CollMgmtOpr>	[1..1]			599
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		601
Or}	Data <Data>	[1..1]			601
	IntraCSD <IntraCSD>	[1..1]			603
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		604
Or}	Data <Data>	[1..1]			605
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			605
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		606
Or}	Data <Data>	[1..1]			606
	FailedSecurities <FaildScities>	[1..1]	±		606

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedCash <FaildCsh>	[1..1]	±		606
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			607
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		607
Or}	Data <Data>	[1..1]			607
	FailedSecurities <FaildScties>	[1..1]	±		607
	FailedCash <FaildCsh>	[1..1]	±		608
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			608
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		608
Or}	Data <Data>	[1..1]			608
	FailedSecurities <FaildScties>	[1..1]	±		609
	FailedCash <FaildCsh>	[1..1]	±		609
	FreeOfPayment <FreeOfPmt>	[1..1]			609
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		610
Or}	Data <Data>	[1..1]			610
	FailedSecurities <FaildScties>	[1..1]	±		610
	FailedCash <FaildCsh>	[1..1]	±		610
	CrossCSD <CrossCSD>	[1..1]			610
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		611
Or}	Data <Data>	[1..1]			612
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			612
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		613
Or}	Data <Data>	[1..1]			613
	FailedSecurities <FaildScties>	[1..1]	±		613
	FailedCash <FaildCsh>	[1..1]	±		613
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			614
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		614
Or}	Data <Data>	[1..1]			614
	FailedSecurities <FaildScties>	[1..1]	±		614
	FailedCash <FaildCsh>	[1..1]	±		615
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			615
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		615

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			615
	FailedSecurities <FaildScities>	[1..1]	±		616
	FailedCash <FaildCsh>	[1..1]	±		616
	FreeOfPayment <FreeOfPmt>	[1..1]			616
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		617
Or}	Data <Data>	[1..1]			617
	FailedSecurities <FaildScities>	[1..1]	±		617
	FailedCash <FaildCsh>	[1..1]	±		617
	SecuritiesLendingOrBorrowing <ScitiesLndgOrBrrwg>	[1..1]			617
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		619
Or}	Data <Data>	[1..1]			619
	IntraCSD <IntraCSD>	[1..1]			621
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		622
Or}	Data <Data>	[1..1]			623
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			623
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		624
Or}	Data <Data>	[1..1]			624
	FailedSecurities <FaildScities>	[1..1]	±		624
	FailedCash <FaildCsh>	[1..1]	±		624
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			625
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		625
Or}	Data <Data>	[1..1]			625
	FailedSecurities <FaildScities>	[1..1]	±		625
	FailedCash <FaildCsh>	[1..1]	±		626
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			626
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		626
Or}	Data <Data>	[1..1]			626
	FailedSecurities <FaildScities>	[1..1]	±		627
	FailedCash <FaildCsh>	[1..1]	±		627
	FreeOfPayment <FreeOfPmt>	[1..1]			627
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		628

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			628
	FailedSecurities <FaildScities>	[1..1]	±		628
	FailedCash <FaildCsh>	[1..1]	±		628
	CrossCSD <CrossCSD>	[1..1]			628
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		629
Or}	Data <Data>	[1..1]			630
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			630
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		631
Or}	Data <Data>	[1..1]			631
	FailedSecurities <FaildScities>	[1..1]	±		631
	FailedCash <FaildCsh>	[1..1]	±		631
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			632
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		632
Or}	Data <Data>	[1..1]			632
	FailedSecurities <FaildScities>	[1..1]	±		632
	FailedCash <FaildCsh>	[1..1]	±		633
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			633
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		633
Or}	Data <Data>	[1..1]			633
	FailedSecurities <FaildScities>	[1..1]	±		634
	FailedCash <FaildCsh>	[1..1]	±		634
	FreeOfPayment <FreeOfPmt>	[1..1]			634
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		635
Or}	Data <Data>	[1..1]			635
	FailedSecurities <FaildScities>	[1..1]	±		635
	FailedCash <FaildCsh>	[1..1]	±		635
	RepurchaseAgreement <RpAgrmt>	[1..1]			635
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		637
Or}	Data <Data>	[1..1]			637
	IntraCSD <IntraCSD>	[1..1]			639
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		640

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			641
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			641
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		642
Or}	Data <Data>	[1..1]			642
	FailedSecurities <FaildScities>	[1..1]	±		642
	FailedCash <FaildCsh>	[1..1]	±		642
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			643
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		643
Or}	Data <Data>	[1..1]			643
	FailedSecurities <FaildScities>	[1..1]	±		643
	FailedCash <FaildCsh>	[1..1]	±		644
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			644
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		644
Or}	Data <Data>	[1..1]			644
	FailedSecurities <FaildScities>	[1..1]	±		645
	FailedCash <FaildCsh>	[1..1]	±		645
	FreeOfPayment <FreeOfPmt>	[1..1]			645
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		646
Or}	Data <Data>	[1..1]			646
	FailedSecurities <FaildScities>	[1..1]	±		646
	FailedCash <FaildCsh>	[1..1]	±		646
	CrossCSD <CrossCSD>	[1..1]			646
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		647
Or}	Data <Data>	[1..1]			648
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			648
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		649
Or}	Data <Data>	[1..1]			649
	FailedSecurities <FaildScities>	[1..1]	±		649
	FailedCash <FaildCsh>	[1..1]	±		649
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			650
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		650

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			650
	FailedSecurities <FaildScities>	[1..1]	±		650
	FailedCash <FaildCsh>	[1..1]	±		651
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			651
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		651
Or}	Data <Data>	[1..1]			651
	FailedSecurities <FaildScities>	[1..1]	±		652
	FailedCash <FaildCsh>	[1..1]	±		652
	FreeOfPayment <FreeOfPmt>	[1..1]			652
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		653
Or}	Data <Data>	[1..1]			653
	FailedSecurities <FaildScities>	[1..1]	±		653
	FailedCash <FaildCsh>	[1..1]	±		653
	Other <Oth>	[1..1]			653
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		655
Or}	Data <Data>	[1..1]			655
	IntraCSD <IntraCSD>	[1..1]			657
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		658
Or}	Data <Data>	[1..1]			659
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			659
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		660
Or}	Data <Data>	[1..1]			660
	FailedSecurities <FaildScities>	[1..1]	±		660
	FailedCash <FaildCsh>	[1..1]	±		660
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			661
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		661
Or}	Data <Data>	[1..1]			661
	FailedSecurities <FaildScities>	[1..1]	±		661
	FailedCash <FaildCsh>	[1..1]	±		662
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			662
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		662

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			662
	FailedSecurities <FaildScities>	[1..1]	±		663
	FailedCash <FaildCsh>	[1..1]	±		663
	FreeOfPayment <FreeOfPmt>	[1..1]			663
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		664
Or}	Data <Data>	[1..1]			664
	FailedSecurities <FaildScities>	[1..1]	±		664
	FailedCash <FaildCsh>	[1..1]	±		664
	CrossCSD <CrossCSD>	[1..1]			664
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		665
Or}	Data <Data>	[1..1]			666
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			666
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		667
Or}	Data <Data>	[1..1]			667
	FailedSecurities <FaildScities>	[1..1]	±		667
	FailedCash <FaildCsh>	[1..1]	±		667
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			668
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		668
Or}	Data <Data>	[1..1]			668
	FailedSecurities <FaildScities>	[1..1]	±		668
	FailedCash <FaildCsh>	[1..1]	±		669
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			669
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		669
Or}	Data <Data>	[1..1]			669
	FailedSecurities <FaildScities>	[1..1]	±		670
	FailedCash <FaildCsh>	[1..1]	±		670
	FreeOfPayment <FreeOfPmt>	[1..1]			670
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		671
Or}	Data <Data>	[1..1]			671
	FailedSecurities <FaildScities>	[1..1]	±		671
	FailedCash <FaildCsh>	[1..1]	±		671

3.4.3.2.4.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.4.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementFailsDailyTransactionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesBuyOrSell <ScitiesBuyOrSell>	[1..1]			581
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		583
Or}	Data <Data>	[1..1]			583
	IntraCSD <IntraCSD>	[1..1]			585
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		586
Or}	Data <Data>	[1..1]			587
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			587
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		588
Or}	Data <Data>	[1..1]			588
	FailedSecurities <FaildScities>	[1..1]	±		588
	FailedCash <FaildCsh>	[1..1]	±		588
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			589
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		589
Or}	Data <Data>	[1..1]			589
	FailedSecurities <FaildScities>	[1..1]	±		589
	FailedCash <FaildCsh>	[1..1]	±		590
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			590
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		590
Or}	Data <Data>	[1..1]			590
	FailedSecurities <FaildScities>	[1..1]	±		591
	FailedCash <FaildCsh>	[1..1]	±		591
	FreeOfPayment <FreeOfPmt>	[1..1]			591
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		592
Or}	Data <Data>	[1..1]			592
	FailedSecurities <FaildScities>	[1..1]	±		592
	FailedCash <FaildCsh>	[1..1]	±		592
	CrossCSD <CrossCSD>	[1..1]			592
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		593
Or}	Data <Data>	[1..1]			594
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			594
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		595

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			595
	FailedSecurities <FaildScies>	[1..1]	±		595
	FailedCash <FaildCsh>	[1..1]	±		595
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			596
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		596
Or}	Data <Data>	[1..1]			596
	FailedSecurities <FaildScies>	[1..1]	±		596
	FailedCash <FaildCsh>	[1..1]	±		597
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			597
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		597
Or}	Data <Data>	[1..1]			597
	FailedSecurities <FaildScies>	[1..1]	±		598
	FailedCash <FaildCsh>	[1..1]	±		598
	FreeOfPayment <FreeOfPmt>	[1..1]			598
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		599
Or}	Data <Data>	[1..1]			599
	FailedSecurities <FaildScies>	[1..1]	±		599
	FailedCash <FaildCsh>	[1..1]	±		599
	CollateralManagementOperation <CollMgmtOpr>	[1..1]			599
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		601
Or}	Data <Data>	[1..1]			601
	IntraCSD <IntraCSD>	[1..1]			603
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		604
Or}	Data <Data>	[1..1]			605
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			605
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		606
Or}	Data <Data>	[1..1]			606
	FailedSecurities <FaildScies>	[1..1]	±		606
	FailedCash <FaildCsh>	[1..1]	±		606
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			607
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		607

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			607
	FailedSecurities <FaildScies>	[1..1]	±		607
	FailedCash <FaildCsh>	[1..1]	±		608
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			608
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		608
Or}	Data <Data>	[1..1]			608
	FailedSecurities <FaildScies>	[1..1]	±		609
	FailedCash <FaildCsh>	[1..1]	±		609
	FreeOfPayment <FreeOfPmt>	[1..1]			609
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		610
Or}	Data <Data>	[1..1]			610
	FailedSecurities <FaildScies>	[1..1]	±		610
	FailedCash <FaildCsh>	[1..1]	±		610
	CrossCSD <CrossCSD>	[1..1]			610
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		611
Or}	Data <Data>	[1..1]			612
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			612
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		613
Or}	Data <Data>	[1..1]			613
	FailedSecurities <FaildScies>	[1..1]	±		613
	FailedCash <FaildCsh>	[1..1]	±		613
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			614
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		614
Or}	Data <Data>	[1..1]			614
	FailedSecurities <FaildScies>	[1..1]	±		614
	FailedCash <FaildCsh>	[1..1]	±		615
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			615
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		615
Or}	Data <Data>	[1..1]			615
	FailedSecurities <FaildScies>	[1..1]	±		616
	FailedCash <FaildCsh>	[1..1]	±		616

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FreeOfPayment <FreeOfPmt>	[1..1]			616
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		617
Or}	Data <Data>	[1..1]			617
	FailedSecurities <FaildScies>	[1..1]	±		617
	FailedCash <FaildCsh>	[1..1]	±		617
	SecuritiesLendingOrBorrowing <SciesLndgOrBrrwg>	[1..1]			617
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		619
Or}	Data <Data>	[1..1]			619
	IntraCSD <IntraCSD>	[1..1]			621
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		622
Or}	Data <Data>	[1..1]			623
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			623
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		624
Or}	Data <Data>	[1..1]			624
	FailedSecurities <FaildScies>	[1..1]	±		624
	FailedCash <FaildCsh>	[1..1]	±		624
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			625
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		625
Or}	Data <Data>	[1..1]			625
	FailedSecurities <FaildScies>	[1..1]	±		625
	FailedCash <FaildCsh>	[1..1]	±		626
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			626
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		626
Or}	Data <Data>	[1..1]			626
	FailedSecurities <FaildScies>	[1..1]	±		627
	FailedCash <FaildCsh>	[1..1]	±		627
	FreeOfPayment <FreeOfPmt>	[1..1]			627
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		628
Or}	Data <Data>	[1..1]			628
	FailedSecurities <FaildScies>	[1..1]	±		628
	FailedCash <FaildCsh>	[1..1]	±		628

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CrossCSD <CrossCSD>	[1..1]			628
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		629
Or}	Data <Data>	[1..1]			630
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			630
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		631
Or}	Data <Data>	[1..1]			631
	FailedSecurities <FaildScies>	[1..1]	±		631
	FailedCash <FaildCsh>	[1..1]	±		631
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			632
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		632
Or}	Data <Data>	[1..1]			632
	FailedSecurities <FaildScies>	[1..1]	±		632
	FailedCash <FaildCsh>	[1..1]	±		633
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			633
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		633
Or}	Data <Data>	[1..1]			633
	FailedSecurities <FaildScies>	[1..1]	±		634
	FailedCash <FaildCsh>	[1..1]	±		634
	FreeOfPayment <FreeOfPmt>	[1..1]			634
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		635
Or}	Data <Data>	[1..1]			635
	FailedSecurities <FaildScies>	[1..1]	±		635
	FailedCash <FaildCsh>	[1..1]	±		635
	RepurchaseAgreement <RpAgrmt>	[1..1]			635
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		637
Or}	Data <Data>	[1..1]			637
	IntraCSD <IntraCSD>	[1..1]			639
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		640
Or}	Data <Data>	[1..1]			641
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			641
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		642

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			642
	FailedSecurities <FaildScies>	[1..1]	±		642
	FailedCash <FaildCsh>	[1..1]	±		642
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			643
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		643
Or}	Data <Data>	[1..1]			643
	FailedSecurities <FaildScies>	[1..1]	±		643
	FailedCash <FaildCsh>	[1..1]	±		644
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			644
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		644
Or}	Data <Data>	[1..1]			644
	FailedSecurities <FaildScies>	[1..1]	±		645
	FailedCash <FaildCsh>	[1..1]	±		645
	FreeOfPayment <FreeOfPmt>	[1..1]			645
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		646
Or}	Data <Data>	[1..1]			646
	FailedSecurities <FaildScies>	[1..1]	±		646
	FailedCash <FaildCsh>	[1..1]	±		646
	CrossCSD <CrossCSD>	[1..1]			646
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		647
Or}	Data <Data>	[1..1]			648
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			648
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		649
Or}	Data <Data>	[1..1]			649
	FailedSecurities <FaildScies>	[1..1]	±		649
	FailedCash <FaildCsh>	[1..1]	±		649
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			650
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		650
Or}	Data <Data>	[1..1]			650
	FailedSecurities <FaildScies>	[1..1]	±		650
	FailedCash <FaildCsh>	[1..1]	±		651

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			651
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		651
Or}	Data <Data>	[1..1]			651
	FailedSecurities <FaildScities>	[1..1]	±		652
	FailedCash <FaildCsh>	[1..1]	±		652
	FreeOfPayment <FreeOfPmt>	[1..1]			652
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		653
Or}	Data <Data>	[1..1]			653
	FailedSecurities <FaildScities>	[1..1]	±		653
	FailedCash <FaildCsh>	[1..1]	±		653
	Other <Othr>	[1..1]			653
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		655
Or}	Data <Data>	[1..1]			655
	IntraCSD <IntraCSD>	[1..1]			657
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		658
Or}	Data <Data>	[1..1]			659
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			659
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		660
Or}	Data <Data>	[1..1]			660
	FailedSecurities <FaildScities>	[1..1]	±		660
	FailedCash <FaildCsh>	[1..1]	±		660
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			661
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		661
Or}	Data <Data>	[1..1]			661
	FailedSecurities <FaildScities>	[1..1]	±		661
	FailedCash <FaildCsh>	[1..1]	±		662
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			662
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		662
Or}	Data <Data>	[1..1]			662
	FailedSecurities <FaildScities>	[1..1]	±		663
	FailedCash <FaildCsh>	[1..1]	±		663

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FreeOfPayment <FreeOfPmt>	[1..1]			663
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		664
Or}	Data <Data>	[1..1]			664
	FailedSecurities <FaildScies>	[1..1]	±		664
	FailedCash <FaildCsh>	[1..1]	±		664
	CrossCSD <CrossCSD>	[1..1]			664
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		665
Or}	Data <Data>	[1..1]			666
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			666
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		667
Or}	Data <Data>	[1..1]			667
	FailedSecurities <FaildScies>	[1..1]	±		667
	FailedCash <FaildCsh>	[1..1]	±		667
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			668
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		668
Or}	Data <Data>	[1..1]			668
	FailedSecurities <FaildScies>	[1..1]	±		668
	FailedCash <FaildCsh>	[1..1]	±		669
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			669
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		669
Or}	Data <Data>	[1..1]			669
	FailedSecurities <FaildScies>	[1..1]	±		670
	FailedCash <FaildCsh>	[1..1]	±		670
	FreeOfPayment <FreeOfPmt>	[1..1]			670
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		671
Or}	Data <Data>	[1..1]			671
	FailedSecurities <FaildScies>	[1..1]	±		671
	FailedCash <FaildCsh>	[1..1]	±		671

3.4.3.2.4.2.1 SecuritiesBuyOrSell <SctiesBuyOrSell>

Presence: [1..1]

Definition: Purchase or sale of securities.

SecuritiesBuyOrSell <SctiesBuyOrSell> contains one of the following
SettlementFailsDailyCSD1Choice elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		583
Or}	Data <Data>	[1..1]			583
	IntraCSD <IntraCSD>	[1..1]			585
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		586
Or}	Data <Data>	[1..1]			587
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			587
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		588
Or}	Data <Data>	[1..1]			588
	FailedSecurities <FaildScties>	[1..1]	±		588
	FailedCash <FaildCsh>	[1..1]	±		588
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			589
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		589
Or}	Data <Data>	[1..1]			589
	FailedSecurities <FaildScties>	[1..1]	±		589
	FailedCash <FaildCsh>	[1..1]	±		590
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			590
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		590
Or}	Data <Data>	[1..1]			590
	FailedSecurities <FaildScties>	[1..1]	±		591
	FailedCash <FaildCsh>	[1..1]	±		591
	FreeOfPayment <FreeOfPmt>	[1..1]			591
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		592
Or}	Data <Data>	[1..1]			592
	FailedSecurities <FaildScties>	[1..1]	±		592
	FailedCash <FaildCsh>	[1..1]	±		592
	CrossCSD <CrossCSD>	[1..1]			592
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		593
Or}	Data <Data>	[1..1]			594
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			594
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		595

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			595
	FailedSecurities <FaildScies>	[1..1]	±		595
	FailedCash <FaildCsh>	[1..1]	±		595
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			596
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		596
Or}	Data <Data>	[1..1]			596
	FailedSecurities <FaildScies>	[1..1]	±		596
	FailedCash <FaildCsh>	[1..1]	±		597
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			597
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		597
Or}	Data <Data>	[1..1]			597
	FailedSecurities <FaildScies>	[1..1]	±		598
	FailedCash <FaildCsh>	[1..1]	±		598
	FreeOfPayment <FreeOfPmt>	[1..1]			598
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		599
Or}	Data <Data>	[1..1]			599
	FailedSecurities <FaildScies>	[1..1]	±		599
	FailedCash <FaildCsh>	[1..1]	±		599

3.4.3.2.4.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.4.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementFailsDailyCSD3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraCSD <IntraCSD>	[1..1]			585
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		586
Or}	Data <Data>	[1..1]			587
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			587
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		588
Or}	Data <Data>	[1..1]			588
	FailedSecurities <FaildScies>	[1..1]	±		588
	FailedCash <FaildCsh>	[1..1]	±		588
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			589
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		589
Or}	Data <Data>	[1..1]			589
	FailedSecurities <FaildScies>	[1..1]	±		589
	FailedCash <FaildCsh>	[1..1]	±		590
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			590
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		590
Or}	Data <Data>	[1..1]			590
	FailedSecurities <FaildScies>	[1..1]	±		591
	FailedCash <FaildCsh>	[1..1]	±		591
	FreeOfPayment <FreeOfPmt>	[1..1]			591
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		592
Or}	Data <Data>	[1..1]			592
	FailedSecurities <FaildScies>	[1..1]	±		592
	FailedCash <FaildCsh>	[1..1]	±		592
	CrossCSD <CrossCSD>	[1..1]			592
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		593
Or}	Data <Data>	[1..1]			594
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			594
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		595
Or}	Data <Data>	[1..1]			595
	FailedSecurities <FaildScies>	[1..1]	±		595
	FailedCash <FaildCsh>	[1..1]	±		595

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			596
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		596
Or}	Data <Data>	[1..1]			596
	FailedSecurities <FaildScies>	[1..1]	±		596
	FailedCash <FaildCsh>	[1..1]	±		597
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			597
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		597
Or}	Data <Data>	[1..1]			597
	FailedSecurities <FaildScies>	[1..1]	±		598
	FailedCash <FaildCsh>	[1..1]	±		598
	FreeOfPayment <FreeOfPmt>	[1..1]			598
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		599
Or}	Data <Data>	[1..1]			599
	FailedSecurities <FaildScies>	[1..1]	±		599
	FailedCash <FaildCsh>	[1..1]	±		599

3.4.3.2.4.2.1.2.1 IntraCSD <IntraCSD>

Presence: [1..1]

Definition: Intra-CSD settlement instructions data.

IntraCSD <IntraCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		586
Or}	Data <Data>	[1..1]			587
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			587
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		588
Or}	Data <Data>	[1..1]			588
	FailedSecurities <FaildScties>	[1..1]	±		588
	FailedCash <FaildCsh>	[1..1]	±		588
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			589
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		589
Or}	Data <Data>	[1..1]			589
	FailedSecurities <FaildScties>	[1..1]	±		589
	FailedCash <FaildCsh>	[1..1]	±		590
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			590
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		590
Or}	Data <Data>	[1..1]			590
	FailedSecurities <FaildScties>	[1..1]	±		591
	FailedCash <FaildCsh>	[1..1]	±		591
	FreeOfPayment <FreeOfPmt>	[1..1]			591
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		592
Or}	Data <Data>	[1..1]			592
	FailedSecurities <FaildScties>	[1..1]	±		592
	FailedCash <FaildCsh>	[1..1]	±		592

3.4.3.2.4.2.1.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.4.2.1.2.1.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			587
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		588
Or}	Data <Data>	[1..1]			588
	FailedSecurities <FaildScties>	[1..1]	±		588
	FailedCash <FaildCsh>	[1..1]	±		588
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			589
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		589
Or}	Data <Data>	[1..1]			589
	FailedSecurities <FaildScties>	[1..1]	±		589
	FailedCash <FaildCsh>	[1..1]	±		590
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			590
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		590
Or}	Data <Data>	[1..1]			590
	FailedSecurities <FaildScties>	[1..1]	±		591
	FailedCash <FaildCsh>	[1..1]	±		591
	FreeOfPayment <FreeOfPmt>	[1..1]			591
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		592
Or}	Data <Data>	[1..1]			592
	FailedSecurities <FaildScties>	[1..1]	±		592
	FailedCash <FaildCsh>	[1..1]	±		592

3.4.3.2.4.2.1.2.1.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		588
Or}	Data <Data>	[1..1]			588
	FailedSecurities <FaildScties>	[1..1]	±		588
	FailedCash <FaildCsh>	[1..1]	±		588

3.4.3.2.4.2.1.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.4.2.1.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		588
	FailedCash <FaildCsh>	[1..1]	±		588

3.4.3.2.4.2.1.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.1.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.1.2.1.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		589
Or}	Data <Data>	[1..1]			589
	FailedSecurities <FaildScities>	[1..1]	±		589
	FailedCash <FaildCsh>	[1..1]	±		590

3.4.3.2.4.2.1.2.1.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.4.2.1.2.1.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScities>	[1..1]	±		589
	FailedCash <FaildCsh>	[1..1]	±		590

3.4.3.2.4.2.1.2.1.2.2.2.1 FailedSecurities <FaildScities>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.1.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.1.2.1.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		590
Or}	Data <Data>	[1..1]			590
	FailedSecurities <FailedScities>	[1..1]	±		591
	FailedCash <FailedCsh>	[1..1]	±		591

3.4.3.2.4.2.1.2.1.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.4.2.1.2.1.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		591
	FailedCash <FaildCsh>	[1..1]	±		591

3.4.3.2.4.2.1.2.1.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.1.2.1.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.1.2.1.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RfoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		592
Or}	Data <Data>	[1..1]			592
	FailedSecurities <FaildScies>	[1..1]	±		592
	FailedCash <FaildCsh>	[1..1]	±		592

3.4.3.2.4.2.1.2.1.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.4.2.1.2.1.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		592
	FailedCash <FaildCsh>	[1..1]	±		592

3.4.3.2.4.2.1.2.1.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.1.2.1.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.1.2.2 CrossCSD <CrossCSD>*Presence:* [1..1]*Definition:* Cross-CSD settlement instructions data.

CrossCSD <CrossCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		593
Or}	Data <Data>	[1..1]			594
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			594
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		595
Or}	Data <Data>	[1..1]			595
	FailedSecurities <FaildScties>	[1..1]	±		595
	FailedCash <FaildCsh>	[1..1]	±		595
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			596
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		596
Or}	Data <Data>	[1..1]			596
	FailedSecurities <FaildScties>	[1..1]	±		596
	FailedCash <FaildCsh>	[1..1]	±		597
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			597
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		597
Or}	Data <Data>	[1..1]			597
	FailedSecurities <FaildScties>	[1..1]	±		598
	FailedCash <FaildCsh>	[1..1]	±		598
	FreeOfPayment <FreeOfPmt>	[1..1]			598
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		599
Or}	Data <Data>	[1..1]			599
	FailedSecurities <FaildScties>	[1..1]	±		599
	FailedCash <FaildCsh>	[1..1]	±		599

3.4.3.2.4.2.1.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.4.2.1.2.2.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			594
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		595
Or}	Data <Data>	[1..1]			595
	FailedSecurities <FaildScties>	[1..1]	±		595
	FailedCash <FaildCsh>	[1..1]	±		595
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			596
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		596
Or}	Data <Data>	[1..1]			596
	FailedSecurities <FaildScties>	[1..1]	±		596
	FailedCash <FaildCsh>	[1..1]	±		597
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			597
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		597
Or}	Data <Data>	[1..1]			597
	FailedSecurities <FaildScties>	[1..1]	±		598
	FailedCash <FaildCsh>	[1..1]	±		598
	FreeOfPayment <FreeOfPmt>	[1..1]			598
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		599
Or}	Data <Data>	[1..1]			599
	FailedSecurities <FaildScties>	[1..1]	±		599
	FailedCash <FaildCsh>	[1..1]	±		599

3.4.3.2.4.2.1.2.2.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		595
Or}	Data <Data>	[1..1]			595
	FailedSecurities <FaildScties>	[1..1]	±		595
	FailedCash <FaildCsh>	[1..1]	±		595

3.4.3.2.4.2.1.2.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.4.2.1.2.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		595
	FailedCash <FaildCsh>	[1..1]	±		595

3.4.3.2.4.2.1.2.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.1.2.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.1.2.2.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		596
Or}	Data <Data>	[1..1]			596
	FailedSecurities <FaillScies>	[1..1]	±		596
	FailedCash <FaillCsh>	[1..1]	±		597

3.4.3.2.4.2.1.2.2.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.4.2.1.2.2.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScies>	[1..1]	±		596
	FailedCash <FaillCsh>	[1..1]	±		597

3.4.3.2.4.2.1.2.2.2.2.2.1 FailedSecurities <FaillScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.1.2.2.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.1.2.2.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		597
Or}	Data <Data>	[1..1]			597
	FailedSecurities <FailedScities>	[1..1]	±		598
	FailedCash <FailedCsh>	[1..1]	±		598

3.4.3.2.4.2.1.2.2.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.4.2.1.2.2.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		598
	FailedCash <FaildCsh>	[1..1]	±		598

3.4.3.2.4.2.1.2.2.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.1.2.2.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.1.2.2.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		599
Or}	Data <Data>	[1..1]			599
	FailedSecurities <FaildScies>	[1..1]	±		599
	FailedCash <FaildCsh>	[1..1]	±		599

3.4.3.2.4.2.1.2.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.4.2.1.2.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		599
	FailedCash <FaildCsh>	[1..1]	±		599

3.4.3.2.4.2.1.2.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.1.2.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.2 CollateralManagementOperation <CollMgmtOpr>*Presence:* [1..1]*Definition:* Relates to securities transfers aiming to provide or to return collateral.

CollateralManagementOperation <ColIMgmtOpr> contains one of the following **SettlementFailsDailyCSD1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		601
Or}	Data <Data>	[1..1]			601
	IntraCSD <IntraCSD>	[1..1]			603
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		604
Or}	Data <Data>	[1..1]			605
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			605
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		606
Or}	Data <Data>	[1..1]			606
	FailedSecurities <FaildScities>	[1..1]	±		606
	FailedCash <FaildCsh>	[1..1]	±		606
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			607
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		607
Or}	Data <Data>	[1..1]			607
	FailedSecurities <FaildScities>	[1..1]	±		607
	FailedCash <FaildCsh>	[1..1]	±		608
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			608
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		608
Or}	Data <Data>	[1..1]			608
	FailedSecurities <FaildScities>	[1..1]	±		609
	FailedCash <FaildCsh>	[1..1]	±		609
	FreeOfPayment <FreeOfPmt>	[1..1]			609
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		610
Or}	Data <Data>	[1..1]			610
	FailedSecurities <FaildScities>	[1..1]	±		610
	FailedCash <FaildCsh>	[1..1]	±		610
	CrossCSD <CrossCSD>	[1..1]			610
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		611
Or}	Data <Data>	[1..1]			612
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			612
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		613

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			613
	FailedSecurities <FaildScies>	[1..1]	±		613
	FailedCash <FaildCsh>	[1..1]	±		613
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			614
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		614
Or}	Data <Data>	[1..1]			614
	FailedSecurities <FaildScies>	[1..1]	±		614
	FailedCash <FaildCsh>	[1..1]	±		615
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			615
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		615
Or}	Data <Data>	[1..1]			615
	FailedSecurities <FaildScies>	[1..1]	±		616
	FailedCash <FaildCsh>	[1..1]	±		616
	FreeOfPayment <FreeOfPmt>	[1..1]			616
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		617
Or}	Data <Data>	[1..1]			617
	FailedSecurities <FaildScies>	[1..1]	±		617
	FailedCash <FaildCsh>	[1..1]	±		617

3.4.3.2.4.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.4.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementFailsDailyCSD3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraCSD <IntraCSD>	[1..1]			603
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		604
Or}	Data <Data>	[1..1]			605
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			605
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		606
Or}	Data <Data>	[1..1]			606
	FailedSecurities <FaildScies>	[1..1]	±		606
	FailedCash <FaildCsh>	[1..1]	±		606
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			607
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		607
Or}	Data <Data>	[1..1]			607
	FailedSecurities <FaildScies>	[1..1]	±		607
	FailedCash <FaildCsh>	[1..1]	±		608
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			608
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		608
Or}	Data <Data>	[1..1]			608
	FailedSecurities <FaildScies>	[1..1]	±		609
	FailedCash <FaildCsh>	[1..1]	±		609
	FreeOfPayment <FreeOfPmt>	[1..1]			609
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		610
Or}	Data <Data>	[1..1]			610
	FailedSecurities <FaildScies>	[1..1]	±		610
	FailedCash <FaildCsh>	[1..1]	±		610
	CrossCSD <CrossCSD>	[1..1]			610
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		611
Or}	Data <Data>	[1..1]			612
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			612
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		613
Or}	Data <Data>	[1..1]			613
	FailedSecurities <FaildScies>	[1..1]	±		613
	FailedCash <FaildCsh>	[1..1]	±		613

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			614
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		614
Or}	Data <Data>	[1..1]			614
	FailedSecurities <FaildScties>	[1..1]	±		614
	FailedCash <FaildCsh>	[1..1]	±		615
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			615
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		615
Or}	Data <Data>	[1..1]			615
	FailedSecurities <FaildScties>	[1..1]	±		616
	FailedCash <FaildCsh>	[1..1]	±		616
	FreeOfPayment <FreeOfPmt>	[1..1]			616
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		617
Or}	Data <Data>	[1..1]			617
	FailedSecurities <FaildScties>	[1..1]	±		617
	FailedCash <FaildCsh>	[1..1]	±		617

3.4.3.2.4.2.2.1 IntraCSD <IntraCSD>

Presence: [1..1]

Definition: Intra-CSD settlement instructions data.

IntraCSD <IntraCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		604
Or}	Data <Data>	[1..1]			605
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			605
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		606
Or}	Data <Data>	[1..1]			606
	FailedSecurities <FaildScties>	[1..1]	±		606
	FailedCash <FaildCsh>	[1..1]	±		606
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			607
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		607
Or}	Data <Data>	[1..1]			607
	FailedSecurities <FaildScties>	[1..1]	±		607
	FailedCash <FaildCsh>	[1..1]	±		608
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			608
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		608
Or}	Data <Data>	[1..1]			608
	FailedSecurities <FaildScties>	[1..1]	±		609
	FailedCash <FaildCsh>	[1..1]	±		609
	FreeOfPayment <FreeOfPmt>	[1..1]			609
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		610
Or}	Data <Data>	[1..1]			610
	FailedSecurities <FaildScties>	[1..1]	±		610
	FailedCash <FaildCsh>	[1..1]	±		610

3.4.3.2.4.2.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.4.2.2.1.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			605
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		606
Or}	Data <Data>	[1..1]			606
	FailedSecurities <FaildScties>	[1..1]	±		606
	FailedCash <FaildCsh>	[1..1]	±		606
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			607
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		607
Or}	Data <Data>	[1..1]			607
	FailedSecurities <FaildScties>	[1..1]	±		607
	FailedCash <FaildCsh>	[1..1]	±		608
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			608
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		608
Or}	Data <Data>	[1..1]			608
	FailedSecurities <FaildScties>	[1..1]	±		609
	FailedCash <FaildCsh>	[1..1]	±		609
	FreeOfPayment <FreeOfPmt>	[1..1]			609
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		610
Or}	Data <Data>	[1..1]			610
	FailedSecurities <FaildScties>	[1..1]	±		610
	FailedCash <FaildCsh>	[1..1]	±		610

3.4.3.2.4.2.2.1.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		606
Or}	Data <Data>	[1..1]			606
	FailedSecurities <FaildScties>	[1..1]	±		606
	FailedCash <FaildCsh>	[1..1]	±		606

3.4.3.2.4.2.2.2.1.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.4.2.2.2.1.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		606
	FailedCash <FaildCsh>	[1..1]	±		606

3.4.3.2.4.2.2.2.1.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.2.2.1.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.2.2.1.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		607
Or}	Data <Data>	[1..1]			607
	FailedSecurities <FaillScties>	[1..1]	±		607
	FailedCash <FaillCsh>	[1..1]	±		608

3.4.3.2.4.2.2.2.1.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.4.2.2.2.1.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScties>	[1..1]	±		607
	FailedCash <FaillCsh>	[1..1]	±		608

3.4.3.2.4.2.2.2.1.2.2.2.1 FailedSecurities <FaillScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.2.2.1.2.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.2.2.1.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		608
Or}	Data <Data>	[1..1]			608
	FailedSecurities <FailedScities>	[1..1]	±		609
	FailedCash <FailedCsh>	[1..1]	±		609

3.4.3.2.4.2.2.2.1.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.4.2.2.2.1.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		609
	FailedCash <FaildCsh>	[1..1]	±		609

3.4.3.2.4.2.2.1.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.2.1.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.2.1.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		610
Or}	Data <Data>	[1..1]			610
	FailedSecurities <FaildScies>	[1..1]	±		610
	FailedCash <FaildCsh>	[1..1]	±		610

3.4.3.2.4.2.2.1.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.4.2.2.1.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		610
	FailedCash <FaildCsh>	[1..1]	±		610

3.4.3.2.4.2.2.1.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.2.1.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.2.2 CrossCSD <CrossCSD>*Presence:* [1..1]*Definition:* Cross-CSD settlement instructions data.

CrossCSD <CrossCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		611
Or}	Data <Data>	[1..1]			612
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			612
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		613
Or}	Data <Data>	[1..1]			613
	FailedSecurities <FaildScties>	[1..1]	±		613
	FailedCash <FaildCsh>	[1..1]	±		613
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			614
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		614
Or}	Data <Data>	[1..1]			614
	FailedSecurities <FaildScties>	[1..1]	±		614
	FailedCash <FaildCsh>	[1..1]	±		615
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			615
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		615
Or}	Data <Data>	[1..1]			615
	FailedSecurities <FaildScties>	[1..1]	±		616
	FailedCash <FaildCsh>	[1..1]	±		616
	FreeOfPayment <FreeOfPmt>	[1..1]			616
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		617
Or}	Data <Data>	[1..1]			617
	FailedSecurities <FaildScties>	[1..1]	±		617
	FailedCash <FaildCsh>	[1..1]	±		617

3.4.3.2.4.2.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.4.2.2.2.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			612
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		613
Or}	Data <Data>	[1..1]			613
	FailedSecurities <FaildScties>	[1..1]	±		613
	FailedCash <FaildCsh>	[1..1]	±		613
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			614
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		614
Or}	Data <Data>	[1..1]			614
	FailedSecurities <FaildScties>	[1..1]	±		614
	FailedCash <FaildCsh>	[1..1]	±		615
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			615
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		615
Or}	Data <Data>	[1..1]			615
	FailedSecurities <FaildScties>	[1..1]	±		616
	FailedCash <FaildCsh>	[1..1]	±		616
	FreeOfPayment <FreeOfPmt>	[1..1]			616
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		617
Or}	Data <Data>	[1..1]			617
	FailedSecurities <FaildScties>	[1..1]	±		617
	FailedCash <FaildCsh>	[1..1]	±		617

3.4.3.2.4.2.2.2.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		613
Or}	Data <Data>	[1..1]			613
	FailedSecurities <FaildScties>	[1..1]	±		613
	FailedCash <FaildCsh>	[1..1]	±		613

3.4.3.2.4.2.2.2.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.4.2.2.2.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		613
	FailedCash <FaildCsh>	[1..1]	±		613

3.4.3.2.4.2.2.2.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.2.2.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.2.2.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		614
Or}	Data <Data>	[1..1]			614
	FailedSecurities <FaildScities>	[1..1]	±		614
	FailedCash <FaildCsh>	[1..1]	±		615

3.4.3.2.4.2.2.2.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.4.2.2.2.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScities>	[1..1]	±		614
	FailedCash <FaildCsh>	[1..1]	±		615

3.4.3.2.4.2.2.2.2.2.2.1 FailedSecurities <FaildScities>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScities> contains one of the following elements (see ["SettlementTotalData1Choice"](#) on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActrn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.2.2.2.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see ["SettlementTotalData1Choice"](#) on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.2.2.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlrvy> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		615
Or}	Data <Data>	[1..1]			615
	FailedSecurities <FaildSceties>	[1..1]	±		616
	FailedCash <FaildCsh>	[1..1]	±		616

3.4.3.2.4.2.2.2.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.4.2.2.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		616
	FailedCash <FaildCsh>	[1..1]	±		616

3.4.3.2.4.2.2.2.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.2.2.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.2.2.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		617
Or}	Data <Data>	[1..1]			617
	FailedSecurities <FaildScies>	[1..1]	±		617
	FailedCash <FaildCsh>	[1..1]	±		617

3.4.3.2.4.2.2.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.4.2.2.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		617
	FailedCash <FaildCsh>	[1..1]	±		617

3.4.3.2.4.2.2.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.2.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.3 SecuritiesLendingOrBorrowing <SctiesLndgOrBrrwg>*Presence:* [1..1]*Definition:* Relates to a securities lending or borrowing operation.

SecuritiesLendingOrBorrowing <SctiesLndgOrBrrwg> contains one of the following **SettlementFailsDailyCSD1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		619
Or}	Data <Data>	[1..1]			619
	IntraCSD <IntraCSD>	[1..1]			621
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		622
Or}	Data <Data>	[1..1]			623
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			623
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		624
Or}	Data <Data>	[1..1]			624
	FailedSecurities <FaildScties>	[1..1]	±		624
	FailedCash <FaildCsh>	[1..1]	±		624
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			625
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		625
Or}	Data <Data>	[1..1]			625
	FailedSecurities <FaildScties>	[1..1]	±		625
	FailedCash <FaildCsh>	[1..1]	±		626
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			626
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		626
Or}	Data <Data>	[1..1]			626
	FailedSecurities <FaildScties>	[1..1]	±		627
	FailedCash <FaildCsh>	[1..1]	±		627
	FreeOfPayment <FreeOfPmt>	[1..1]			627
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		628
Or}	Data <Data>	[1..1]			628
	FailedSecurities <FaildScties>	[1..1]	±		628
	FailedCash <FaildCsh>	[1..1]	±		628
	CrossCSD <CrossCSD>	[1..1]			628
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		629
Or}	Data <Data>	[1..1]			630
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			630
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		631

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			631
	FailedSecurities <FaildScies>	[1..1]	±		631
	FailedCash <FaildCsh>	[1..1]	±		631
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			632
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		632
Or}	Data <Data>	[1..1]			632
	FailedSecurities <FaildScies>	[1..1]	±		632
	FailedCash <FaildCsh>	[1..1]	±		633
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			633
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		633
Or}	Data <Data>	[1..1]			633
	FailedSecurities <FaildScies>	[1..1]	±		634
	FailedCash <FaildCsh>	[1..1]	±		634
	FreeOfPayment <FreeOfPmt>	[1..1]			634
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		635
Or}	Data <Data>	[1..1]			635
	FailedSecurities <FaildScies>	[1..1]	±		635
	FailedCash <FaildCsh>	[1..1]	±		635

3.4.3.2.4.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.4.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementFailsDailyCSD3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraCSD <IntraCSD>	[1..1]			621
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		622
Or}	Data <Data>	[1..1]			623
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			623
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		624
Or}	Data <Data>	[1..1]			624
	FailedSecurities <FaildScies>	[1..1]	±		624
	FailedCash <FaildCsh>	[1..1]	±		624
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			625
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		625
Or}	Data <Data>	[1..1]			625
	FailedSecurities <FaildScies>	[1..1]	±		625
	FailedCash <FaildCsh>	[1..1]	±		626
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			626
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		626
Or}	Data <Data>	[1..1]			626
	FailedSecurities <FaildScies>	[1..1]	±		627
	FailedCash <FaildCsh>	[1..1]	±		627
	FreeOfPayment <FreeOfPmt>	[1..1]			627
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		628
Or}	Data <Data>	[1..1]			628
	FailedSecurities <FaildScies>	[1..1]	±		628
	FailedCash <FaildCsh>	[1..1]	±		628
	CrossCSD <CrossCSD>	[1..1]			628
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		629
Or}	Data <Data>	[1..1]			630
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			630
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		631
Or}	Data <Data>	[1..1]			631
	FailedSecurities <FaildScies>	[1..1]	±		631
	FailedCash <FaildCsh>	[1..1]	±		631

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			632
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		632
Or}	Data <Data>	[1..1]			632
	FailedSecurities <FaildScties>	[1..1]	±		632
	FailedCash <FaildCsh>	[1..1]	±		633
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			633
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		633
Or}	Data <Data>	[1..1]			633
	FailedSecurities <FaildScties>	[1..1]	±		634
	FailedCash <FaildCsh>	[1..1]	±		634
	FreeOfPayment <FreeOfPmt>	[1..1]			634
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		635
Or}	Data <Data>	[1..1]			635
	FailedSecurities <FaildScties>	[1..1]	±		635
	FailedCash <FaildCsh>	[1..1]	±		635

3.4.3.2.4.2.3.2.1 IntraCSD <IntraCSD>

Presence: [1..1]

Definition: Intra-CSD settlement instructions data.

IntraCSD <IntraCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		622
Or}	Data <Data>	[1..1]			623
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			623
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		624
Or}	Data <Data>	[1..1]			624
	FailedSecurities <FaildScties>	[1..1]	±		624
	FailedCash <FaildCsh>	[1..1]	±		624
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			625
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		625
Or}	Data <Data>	[1..1]			625
	FailedSecurities <FaildScties>	[1..1]	±		625
	FailedCash <FaildCsh>	[1..1]	±		626
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			626
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		626
Or}	Data <Data>	[1..1]			626
	FailedSecurities <FaildScties>	[1..1]	±		627
	FailedCash <FaildCsh>	[1..1]	±		627
	FreeOfPayment <FreeOfPmt>	[1..1]			627
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		628
Or}	Data <Data>	[1..1]			628
	FailedSecurities <FaildScties>	[1..1]	±		628
	FailedCash <FaildCsh>	[1..1]	±		628

3.4.3.2.4.2.3.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.4.2.3.2.1.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			623
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		624
Or}	Data <Data>	[1..1]			624
	FailedSecurities <FaildScties>	[1..1]	±		624
	FailedCash <FaildCsh>	[1..1]	±		624
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			625
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		625
Or}	Data <Data>	[1..1]			625
	FailedSecurities <FaildScties>	[1..1]	±		625
	FailedCash <FaildCsh>	[1..1]	±		626
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			626
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		626
Or}	Data <Data>	[1..1]			626
	FailedSecurities <FaildScties>	[1..1]	±		627
	FailedCash <FaildCsh>	[1..1]	±		627
	FreeOfPayment <FreeOfPmt>	[1..1]			627
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		628
Or}	Data <Data>	[1..1]			628
	FailedSecurities <FaildScties>	[1..1]	±		628
	FailedCash <FaildCsh>	[1..1]	±		628

3.4.3.2.4.2.3.2.1.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		624
Or}	Data <Data>	[1..1]			624
	FailedSecurities <FaildScties>	[1..1]	±		624
	FailedCash <FaildCsh>	[1..1]	±		624

3.4.3.2.4.2.3.2.1.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.4.2.3.2.1.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		624
	FailedCash <FaildCsh>	[1..1]	±		624

3.4.3.2.4.2.3.2.1.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.3.2.1.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.3.2.1.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		625
Or}	Data <Data>	[1..1]			625
	FailedSecurities <FaildScities>	[1..1]	±		625
	FailedCash <FaildCsh>	[1..1]	±		626

3.4.3.2.4.2.3.2.1.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.4.2.3.2.1.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScities>	[1..1]	±		625
	FailedCash <FaildCsh>	[1..1]	±		626

3.4.3.2.4.2.3.2.1.2.2.2.1 FailedSecurities <FaildScities>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.3.2.1.2.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.3.2.1.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		626
Or}	Data <Data>	[1..1]			626
	FailedSecurities <FailedScities>	[1..1]	±		627
	FailedCash <FailedCsh>	[1..1]	±		627

3.4.3.2.4.2.3.2.1.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.4.2.3.2.1.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		627
	FailedCash <FaildCsh>	[1..1]	±		627

3.4.3.2.4.2.3.2.1.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.3.2.1.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.3.2.1.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		628
Or}	Data <Data>	[1..1]			628
	FailedSecurities <FaildScies>	[1..1]	±		628
	FailedCash <FaildCsh>	[1..1]	±		628

3.4.3.2.4.2.3.2.1.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.4.2.3.2.1.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		628
	FailedCash <FaildCsh>	[1..1]	±		628

3.4.3.2.4.2.3.2.1.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.3.2.1.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.3.2.2 CrossCSD <CrossCSD>*Presence:* [1..1]*Definition:* Cross-CSD settlement instructions data.

CrossCSD <CrossCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		629
Or}	Data <Data>	[1..1]			630
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			630
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		631
Or}	Data <Data>	[1..1]			631
	FailedSecurities <FaildScties>	[1..1]	±		631
	FailedCash <FaildCsh>	[1..1]	±		631
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			632
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		632
Or}	Data <Data>	[1..1]			632
	FailedSecurities <FaildScties>	[1..1]	±		632
	FailedCash <FaildCsh>	[1..1]	±		633
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			633
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		633
Or}	Data <Data>	[1..1]			633
	FailedSecurities <FaildScties>	[1..1]	±		634
	FailedCash <FaildCsh>	[1..1]	±		634
	FreeOfPayment <FreeOfPmt>	[1..1]			634
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		635
Or}	Data <Data>	[1..1]			635
	FailedSecurities <FaildScties>	[1..1]	±		635
	FailedCash <FaildCsh>	[1..1]	±		635

3.4.3.2.4.2.3.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.4.2.3.2.2.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			630
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		631
Or}	Data <Data>	[1..1]			631
	FailedSecurities <FaildScties>	[1..1]	±		631
	FailedCash <FaildCsh>	[1..1]	±		631
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			632
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		632
Or}	Data <Data>	[1..1]			632
	FailedSecurities <FaildScties>	[1..1]	±		632
	FailedCash <FaildCsh>	[1..1]	±		633
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			633
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		633
Or}	Data <Data>	[1..1]			633
	FailedSecurities <FaildScties>	[1..1]	±		634
	FailedCash <FaildCsh>	[1..1]	±		634
	FreeOfPayment <FreeOfPmt>	[1..1]			634
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		635
Or}	Data <Data>	[1..1]			635
	FailedSecurities <FaildScties>	[1..1]	±		635
	FailedCash <FaildCsh>	[1..1]	±		635

3.4.3.2.4.2.3.2.2.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		631
Or}	Data <Data>	[1..1]			631
	FailedSecurities <FaildScties>	[1..1]	±		631
	FailedCash <FaildCsh>	[1..1]	±		631

3.4.3.2.4.2.3.2.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.4.2.3.2.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		631
	FailedCash <FaildCsh>	[1..1]	±		631

3.4.3.2.4.2.3.2.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.3.2.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaileCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.3.2.2.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		632
Or}	Data <Data>	[1..1]			632
	FailedSecurities <FaileScties>	[1..1]	±		632
	FailedCash <FaileCsh>	[1..1]	±		633

3.4.3.2.4.2.3.2.2.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.4.2.3.2.2.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaileScties>	[1..1]	±		632
	FailedCash <FaileCsh>	[1..1]	±		633

3.4.3.2.4.2.3.2.2.2.2.2.1 FailedSecurities <FaileScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.3.2.2.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.3.2.2.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		633
Or}	Data <Data>	[1..1]			633
	FailedSecurities <FailedScities>	[1..1]	±		634
	FailedCash <FailedCsh>	[1..1]	±		634

3.4.3.2.4.2.3.2.2.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.4.2.3.2.2.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		634
	FailedCash <FaildCsh>	[1..1]	±		634

3.4.3.2.4.2.3.2.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.3.2.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.3.2.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		635
Or}	Data <Data>	[1..1]			635
	FailedSecurities <FaildScies>	[1..1]	±		635
	FailedCash <FaildCsh>	[1..1]	±		635

3.4.3.2.4.2.3.2.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.4.2.3.2.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		635
	FailedCash <FaildCsh>	[1..1]	±		635

3.4.3.2.4.2.3.2.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.3.2.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.4 RepurchaseAgreement <RpAgrmt>*Presence:* [1..1]*Definition:* Repurchase transactions.

RepurchaseAgreement <RpAgrmt> contains one of the following **SettlementFailsDailyCSD1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		637
Or}	Data <Data>	[1..1]			637
	IntraCSD <IntraCSD>	[1..1]			639
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		640
Or}	Data <Data>	[1..1]			641
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			641
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		642
Or}	Data <Data>	[1..1]			642
	FailedSecurities <FaildScities>	[1..1]	±		642
	FailedCash <FaildCsh>	[1..1]	±		642
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			643
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		643
Or}	Data <Data>	[1..1]			643
	FailedSecurities <FaildScities>	[1..1]	±		643
	FailedCash <FaildCsh>	[1..1]	±		644
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			644
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		644
Or}	Data <Data>	[1..1]			644
	FailedSecurities <FaildScities>	[1..1]	±		645
	FailedCash <FaildCsh>	[1..1]	±		645
	FreeOfPayment <FreeOfPmt>	[1..1]			645
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		646
Or}	Data <Data>	[1..1]			646
	FailedSecurities <FaildScities>	[1..1]	±		646
	FailedCash <FaildCsh>	[1..1]	±		646
	CrossCSD <CrossCSD>	[1..1]			646
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		647
Or}	Data <Data>	[1..1]			648
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			648
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		649

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			649
	FailedSecurities <FaildScies>	[1..1]	±		649
	FailedCash <FaildCsh>	[1..1]	±		649
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			650
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		650
Or}	Data <Data>	[1..1]			650
	FailedSecurities <FaildScies>	[1..1]	±		650
	FailedCash <FaildCsh>	[1..1]	±		651
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			651
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		651
Or}	Data <Data>	[1..1]			651
	FailedSecurities <FaildScies>	[1..1]	±		652
	FailedCash <FaildCsh>	[1..1]	±		652
	FreeOfPayment <FreeOfPmt>	[1..1]			652
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		653
Or}	Data <Data>	[1..1]			653
	FailedSecurities <FaildScies>	[1..1]	±		653
	FailedCash <FaildCsh>	[1..1]	±		653

3.4.3.2.4.2.4.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.4.2.4.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementFailsDailyCSD3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraCSD <IntraCSD>	[1..1]			639
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		640
Or}	Data <Data>	[1..1]			641
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			641
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		642
Or}	Data <Data>	[1..1]			642
	FailedSecurities <FaildScies>	[1..1]	±		642
	FailedCash <FaildCsh>	[1..1]	±		642
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			643
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		643
Or}	Data <Data>	[1..1]			643
	FailedSecurities <FaildScies>	[1..1]	±		643
	FailedCash <FaildCsh>	[1..1]	±		644
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			644
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		644
Or}	Data <Data>	[1..1]			644
	FailedSecurities <FaildScies>	[1..1]	±		645
	FailedCash <FaildCsh>	[1..1]	±		645
	FreeOfPayment <FreeOfPmt>	[1..1]			645
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		646
Or}	Data <Data>	[1..1]			646
	FailedSecurities <FaildScies>	[1..1]	±		646
	FailedCash <FaildCsh>	[1..1]	±		646
	CrossCSD <CrossCSD>	[1..1]			646
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		647
Or}	Data <Data>	[1..1]			648
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			648
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		649
Or}	Data <Data>	[1..1]			649
	FailedSecurities <FaildScies>	[1..1]	±		649
	FailedCash <FaildCsh>	[1..1]	±		649

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			650
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		650
Or}	Data <Data>	[1..1]			650
	FailedSecurities <FaildScties>	[1..1]	±		650
	FailedCash <FaildCsh>	[1..1]	±		651
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			651
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		651
Or}	Data <Data>	[1..1]			651
	FailedSecurities <FaildScties>	[1..1]	±		652
	FailedCash <FaildCsh>	[1..1]	±		652
	FreeOfPayment <FreeOfPmt>	[1..1]			652
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		653
Or}	Data <Data>	[1..1]			653
	FailedSecurities <FaildScties>	[1..1]	±		653
	FailedCash <FaildCsh>	[1..1]	±		653

3.4.3.2.4.2.4.2.1 IntraCSD <IntraCSD>

Presence: [1..1]

Definition: Intra-CSD settlement instructions data.

IntraCSD <IntraCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		640
Or}	Data <Data>	[1..1]			641
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			641
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		642
Or}	Data <Data>	[1..1]			642
	FailedSecurities <FaildScties>	[1..1]	±		642
	FailedCash <FaildCsh>	[1..1]	±		642
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			643
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		643
Or}	Data <Data>	[1..1]			643
	FailedSecurities <FaildScties>	[1..1]	±		643
	FailedCash <FaildCsh>	[1..1]	±		644
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			644
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		644
Or}	Data <Data>	[1..1]			644
	FailedSecurities <FaildScties>	[1..1]	±		645
	FailedCash <FaildCsh>	[1..1]	±		645
	FreeOfPayment <FreeOfPmt>	[1..1]			645
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		646
Or}	Data <Data>	[1..1]			646
	FailedSecurities <FaildScties>	[1..1]	±		646
	FailedCash <FaildCsh>	[1..1]	±		646

3.4.3.2.4.2.4.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.4.2.4.2.1.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			641
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		642
Or}	Data <Data>	[1..1]			642
	FailedSecurities <FaildScties>	[1..1]	±		642
	FailedCash <FaildCsh>	[1..1]	±		642
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			643
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		643
Or}	Data <Data>	[1..1]			643
	FailedSecurities <FaildScties>	[1..1]	±		643
	FailedCash <FaildCsh>	[1..1]	±		644
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			644
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		644
Or}	Data <Data>	[1..1]			644
	FailedSecurities <FaildScties>	[1..1]	±		645
	FailedCash <FaildCsh>	[1..1]	±		645
	FreeOfPayment <FreeOfPmt>	[1..1]			645
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		646
Or}	Data <Data>	[1..1]			646
	FailedSecurities <FaildScties>	[1..1]	±		646
	FailedCash <FaildCsh>	[1..1]	±		646

3.4.3.2.4.2.4.2.1.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		642
Or}	Data <Data>	[1..1]			642
	FailedSecurities <FaildScties>	[1..1]	±		642
	FailedCash <FaildCsh>	[1..1]	±		642

3.4.3.2.4.2.4.2.1.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.4.2.4.2.1.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		642
	FailedCash <FaildCsh>	[1..1]	±		642

3.4.3.2.4.2.4.2.1.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.4.2.1.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.4.2.1.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		643
Or}	Data <Data>	[1..1]			643
	FailedSecurities <FaildScities>	[1..1]	±		643
	FailedCash <FaildCsh>	[1..1]	±		644

3.4.3.2.4.2.4.2.1.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.4.2.4.2.1.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScities>	[1..1]	±		643
	FailedCash <FaildCsh>	[1..1]	±		644

3.4.3.2.4.2.4.2.1.2.2.2.1 FailedSecurities <FaildScities>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.4.2.1.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.4.2.1.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		644
Or}	Data <Data>	[1..1]			644
	FailedSecurities <FailedScities>	[1..1]	±		645
	FailedCash <FailedCsh>	[1..1]	±		645

3.4.3.2.4.2.4.2.1.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.4.2.4.2.1.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		645
	FailedCash <FaildCsh>	[1..1]	±		645

3.4.3.2.4.2.4.2.1.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.4.2.1.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.4.2.1.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		646
Or}	Data <Data>	[1..1]			646
	FailedSecurities <FaildScies>	[1..1]	±		646
	FailedCash <FaildCsh>	[1..1]	±		646

3.4.3.2.4.2.4.2.1.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.4.2.4.2.1.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		646
	FailedCash <FaildCsh>	[1..1]	±		646

3.4.3.2.4.2.4.2.1.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.4.2.1.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.4.2.2 CrossCSD <CrossCSD>*Presence:* [1..1]*Definition:* Cross-CSD settlement instructions data.

CrossCSD <CrossCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		647
Or}	Data <Data>	[1..1]			648
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			648
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		649
Or}	Data <Data>	[1..1]			649
	FailedSecurities <FaildScties>	[1..1]	±		649
	FailedCash <FaildCsh>	[1..1]	±		649
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			650
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		650
Or}	Data <Data>	[1..1]			650
	FailedSecurities <FaildScties>	[1..1]	±		650
	FailedCash <FaildCsh>	[1..1]	±		651
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			651
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		651
Or}	Data <Data>	[1..1]			651
	FailedSecurities <FaildScties>	[1..1]	±		652
	FailedCash <FaildCsh>	[1..1]	±		652
	FreeOfPayment <FreeOfPmt>	[1..1]			652
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		653
Or}	Data <Data>	[1..1]			653
	FailedSecurities <FaildScties>	[1..1]	±		653
	FailedCash <FaildCsh>	[1..1]	±		653

3.4.3.2.4.2.4.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.4.2.4.2.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			648
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		649
Or}	Data <Data>	[1..1]			649
	FailedSecurities <FaildScties>	[1..1]	±		649
	FailedCash <FaildCsh>	[1..1]	±		649
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			650
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		650
Or}	Data <Data>	[1..1]			650
	FailedSecurities <FaildScties>	[1..1]	±		650
	FailedCash <FaildCsh>	[1..1]	±		651
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			651
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		651
Or}	Data <Data>	[1..1]			651
	FailedSecurities <FaildScties>	[1..1]	±		652
	FailedCash <FaildCsh>	[1..1]	±		652
	FreeOfPayment <FreeOfPmt>	[1..1]			652
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		653
Or}	Data <Data>	[1..1]			653
	FailedSecurities <FaildScties>	[1..1]	±		653
	FailedCash <FaildCsh>	[1..1]	±		653

3.4.3.2.4.2.4.2.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		649
Or}	Data <Data>	[1..1]			649
	FailedSecurities <FaildScties>	[1..1]	±		649
	FailedCash <FaildCsh>	[1..1]	±		649

3.4.3.2.4.2.4.2.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.4.2.4.2.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		649
	FailedCash <FaildCsh>	[1..1]	±		649

3.4.3.2.4.2.4.2.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.4.2.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.4.2.2.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		650
Or}	Data <Data>	[1..1]			650
	FailedSecurities <FaillScies>	[1..1]	±		650
	FailedCash <FaillCsh>	[1..1]	±		651

3.4.3.2.4.2.4.2.2.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.4.2.4.2.2.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScies>	[1..1]	±		650
	FailedCash <FaillCsh>	[1..1]	±		651

3.4.3.2.4.2.4.2.2.2.2.2.1 FailedSecurities <FaillScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScities> contains one of the following elements (see ["SettlementTotalData1Choice"](#) on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.2.2.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see ["SettlementTotalData1Choice"](#) on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.4.2.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlrvy> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		651
Or}	Data <Data>	[1..1]			651
	FailedSecurities <FaildSceties>	[1..1]	±		652
	FailedCash <FaildCsh>	[1..1]	±		652

3.4.3.2.4.2.2.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.4.2.4.2.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		652
	FailedCash <FaildCsh>	[1..1]	±		652

3.4.3.2.4.2.4.2.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.4.2.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.4.2.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		653
Or}	Data <Data>	[1..1]			653
	FailedSecurities <FaildScies>	[1..1]	±		653
	FailedCash <FaildCsh>	[1..1]	±		653

3.4.3.2.4.2.4.2.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.4.2.4.2.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		653
	FailedCash <FaildCsh>	[1..1]	±		653

3.4.3.2.4.2.4.2.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.4.2.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.5 Other <Othr>*Presence:* [1..1]*Definition:* Covers any securities transactions type not covered as a dedicated type.

Other <Othr> contains one of the following **SettlementFailsDailyCSD1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		655
Or}	Data <Data>	[1..1]			655
	IntraCSD <IntraCSD>	[1..1]			657
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		658
Or}	Data <Data>	[1..1]			659
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			659
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		660
Or}	Data <Data>	[1..1]			660
	FailedSecurities <FaildScies>	[1..1]	±		660
	FailedCash <FaildCsh>	[1..1]	±		660
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			661
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		661
Or}	Data <Data>	[1..1]			661
	FailedSecurities <FaildScies>	[1..1]	±		661
	FailedCash <FaildCsh>	[1..1]	±		662
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			662
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		662
Or}	Data <Data>	[1..1]			662
	FailedSecurities <FaildScies>	[1..1]	±		663
	FailedCash <FaildCsh>	[1..1]	±		663
	FreeOfPayment <FreeOfPmt>	[1..1]			663
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		664
Or}	Data <Data>	[1..1]			664
	FailedSecurities <FaildScies>	[1..1]	±		664
	FailedCash <FaildCsh>	[1..1]	±		664
	CrossCSD <CrossCSD>	[1..1]			664
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		665
Or}	Data <Data>	[1..1]			666
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			666
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		667
Or}	Data <Data>	[1..1]			667

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		667
	FailedCash <FaildCsh>	[1..1]	±		667
	DeliveryWithPayment <DivryWithPmt>	[1..1]			668
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		668
Or}	Data <Data>	[1..1]			668
	FailedSecurities <FaildScies>	[1..1]	±		668
	FailedCash <FaildCsh>	[1..1]	±		669
	PaymentFreeOfDelivery <PmtFreeOfDivry>	[1..1]			669
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		669
Or}	Data <Data>	[1..1]			669
	FailedSecurities <FaildScies>	[1..1]	±		670
	FailedCash <FaildCsh>	[1..1]	±		670
	FreeOfPayment <FreeOfPmt>	[1..1]			670
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		671
Or}	Data <Data>	[1..1]			671
	FailedSecurities <FaildScies>	[1..1]	±		671
	FailedCash <FaildCsh>	[1..1]	±		671

3.4.3.2.4.2.5.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.4.2.5.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementFailsDailyCSD3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraCSD <IntraCSD>	[1..1]			657
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		658
Or}	Data <Data>	[1..1]			659
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			659
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		660
Or}	Data <Data>	[1..1]			660
	FailedSecurities <FaildScties>	[1..1]	±		660
	FailedCash <FaildCsh>	[1..1]	±		660
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			661
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		661
Or}	Data <Data>	[1..1]			661
	FailedSecurities <FaildScties>	[1..1]	±		661
	FailedCash <FaildCsh>	[1..1]	±		662
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			662
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		662
Or}	Data <Data>	[1..1]			662
	FailedSecurities <FaildScties>	[1..1]	±		663
	FailedCash <FaildCsh>	[1..1]	±		663
	FreeOfPayment <FreeOfPmt>	[1..1]			663
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		664
Or}	Data <Data>	[1..1]			664
	FailedSecurities <FaildScties>	[1..1]	±		664
	FailedCash <FaildCsh>	[1..1]	±		664
	CrossCSD <CrossCSD>	[1..1]			664
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		665
Or}	Data <Data>	[1..1]			666
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			666
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		667
Or}	Data <Data>	[1..1]			667
	FailedSecurities <FaildScties>	[1..1]	±		667
	FailedCash <FaildCsh>	[1..1]	±		667

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			668
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		668
Or}	Data <Data>	[1..1]			668
	FailedSecurities <FaildScties>	[1..1]	±		668
	FailedCash <FaildCsh>	[1..1]	±		669
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			669
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		669
Or}	Data <Data>	[1..1]			669
	FailedSecurities <FaildScties>	[1..1]	±		670
	FailedCash <FaildCsh>	[1..1]	±		670
	FreeOfPayment <FreeOfPmt>	[1..1]			670
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		671
Or}	Data <Data>	[1..1]			671
	FailedSecurities <FaildScties>	[1..1]	±		671
	FailedCash <FaildCsh>	[1..1]	±		671

3.4.3.2.4.2.5.2.1 IntraCSD <IntraCSD>

Presence: [1..1]

Definition: Intra-CSD settlement instructions data.

IntraCSD <IntraCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		658
Or}	Data <Data>	[1..1]			659
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			659
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		660
Or}	Data <Data>	[1..1]			660
	FailedSecurities <FaildScties>	[1..1]	±		660
	FailedCash <FaildCsh>	[1..1]	±		660
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			661
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		661
Or}	Data <Data>	[1..1]			661
	FailedSecurities <FaildScties>	[1..1]	±		661
	FailedCash <FaildCsh>	[1..1]	±		662
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			662
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		662
Or}	Data <Data>	[1..1]			662
	FailedSecurities <FaildScties>	[1..1]	±		663
	FailedCash <FaildCsh>	[1..1]	±		663
	FreeOfPayment <FreeOfPmt>	[1..1]			663
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		664
Or}	Data <Data>	[1..1]			664
	FailedSecurities <FaildScties>	[1..1]	±		664
	FailedCash <FaildCsh>	[1..1]	±		664

3.4.3.2.4.2.5.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.4.2.5.2.1.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			659
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		660
Or}	Data <Data>	[1..1]			660
	FailedSecurities <FaildScties>	[1..1]	±		660
	FailedCash <FaildCsh>	[1..1]	±		660
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			661
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		661
Or}	Data <Data>	[1..1]			661
	FailedSecurities <FaildScties>	[1..1]	±		661
	FailedCash <FaildCsh>	[1..1]	±		662
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			662
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		662
Or}	Data <Data>	[1..1]			662
	FailedSecurities <FaildScties>	[1..1]	±		663
	FailedCash <FaildCsh>	[1..1]	±		663
	FreeOfPayment <FreeOfPmt>	[1..1]			663
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		664
Or}	Data <Data>	[1..1]			664
	FailedSecurities <FaildScties>	[1..1]	±		664
	FailedCash <FaildCsh>	[1..1]	±		664

3.4.3.2.4.2.5.2.1.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		660
Or}	Data <Data>	[1..1]			660
	FailedSecurities <FaildScties>	[1..1]	±		660
	FailedCash <FaildCsh>	[1..1]	±		660

3.4.3.2.4.2.5.2.1.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.4.2.5.2.1.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		660
	FailedCash <FaildCsh>	[1..1]	±		660

3.4.3.2.4.2.5.2.1.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.5.2.1.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.5.2.1.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		661
Or}	Data <Data>	[1..1]			661
	FailedSecurities <FaildScities>	[1..1]	±		661
	FailedCash <FaildCsh>	[1..1]	±		662

3.4.3.2.4.2.5.2.1.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.4.2.5.2.1.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScities>	[1..1]	±		661
	FailedCash <FaildCsh>	[1..1]	±		662

3.4.3.2.4.2.5.2.1.2.2.2.1 FailedSecurities <FaildScities>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.5.2.1.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.5.2.1.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		662
Or}	Data <Data>	[1..1]			662
	FailedSecurities <FailedScities>	[1..1]	±		663
	FailedCash <FailedCsh>	[1..1]	±		663

3.4.3.2.4.2.5.2.1.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.4.2.5.2.1.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		663
	FailedCash <FaildCsh>	[1..1]	±		663

3.4.3.2.4.2.5.2.1.2.3.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.5.2.1.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.5.2.1.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RfoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		664
Or}	Data <Data>	[1..1]			664
	FailedSecurities <FaildScties>	[1..1]	±		664
	FailedCash <FaildCsh>	[1..1]	±		664

3.4.3.2.4.2.5.2.1.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.4.2.5.2.1.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		664
	FailedCash <FaildCsh>	[1..1]	±		664

3.4.3.2.4.2.5.2.1.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.5.2.1.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.5.2.2 CrossCSD <CrossCSD>*Presence:* [1..1]*Definition:* Cross-CSD settlement instructions data.

CrossCSD <CrossCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		665
Or}	Data <Data>	[1..1]			666
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			666
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		667
Or}	Data <Data>	[1..1]			667
	FailedSecurities <FaildScties>	[1..1]	±		667
	FailedCash <FaildCsh>	[1..1]	±		667
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			668
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		668
Or}	Data <Data>	[1..1]			668
	FailedSecurities <FaildScties>	[1..1]	±		668
	FailedCash <FaildCsh>	[1..1]	±		669
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			669
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		669
Or}	Data <Data>	[1..1]			669
	FailedSecurities <FaildScties>	[1..1]	±		670
	FailedCash <FaildCsh>	[1..1]	±		670
	FreeOfPayment <FreeOfPmt>	[1..1]			670
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		671
Or}	Data <Data>	[1..1]			671
	FailedSecurities <FaildScties>	[1..1]	±		671
	FailedCash <FaildCsh>	[1..1]	±		671

3.4.3.2.4.2.5.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.4.2.5.2.2.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			666
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		667
Or}	Data <Data>	[1..1]			667
	FailedSecurities <FaildScties>	[1..1]	±		667
	FailedCash <FaildCsh>	[1..1]	±		667
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			668
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		668
Or}	Data <Data>	[1..1]			668
	FailedSecurities <FaildScties>	[1..1]	±		668
	FailedCash <FaildCsh>	[1..1]	±		669
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			669
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		669
Or}	Data <Data>	[1..1]			669
	FailedSecurities <FaildScties>	[1..1]	±		670
	FailedCash <FaildCsh>	[1..1]	±		670
	FreeOfPayment <FreeOfPmt>	[1..1]			670
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		671
Or}	Data <Data>	[1..1]			671
	FailedSecurities <FaildScties>	[1..1]	±		671
	FailedCash <FaildCsh>	[1..1]	±		671

3.4.3.2.4.2.5.2.2.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		667
Or}	Data <Data>	[1..1]			667
	FailedSecurities <FaildScties>	[1..1]	±		667
	FailedCash <FaildCsh>	[1..1]	±		667

3.4.3.2.4.2.5.2.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.4.2.5.2.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		667
	FailedCash <FaildCsh>	[1..1]	±		667

3.4.3.2.4.2.5.2.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.5.2.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.5.2.2.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		668
Or}	Data <Data>	[1..1]			668
	FailedSecurities <FaillScties>	[1..1]	±		668
	FailedCash <FaillCsh>	[1..1]	±		669

3.4.3.2.4.2.5.2.2.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.4.2.5.2.2.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScties>	[1..1]	±		668
	FailedCash <FaillCsh>	[1..1]	±		669

3.4.3.2.4.2.5.2.2.2.2.2.1 FailedSecurities <FaillScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.5.2.2.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.5.2.2.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		669
Or}	Data <Data>	[1..1]			669
	FailedSecurities <FailedScities>	[1..1]	±		670
	FailedCash <FailedCsh>	[1..1]	±		670

3.4.3.2.4.2.5.2.2.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.4.2.5.2.2.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		670
	FailedCash <FaildCsh>	[1..1]	±		670

3.4.3.2.4.2.5.2.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.5.2.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.5.2.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		671
Or}	Data <Data>	[1..1]			671
	FailedSecurities <FaildScies>	[1..1]	±		671
	FailedCash <FaildCsh>	[1..1]	±		671

3.4.3.2.4.2.5.2.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.4.2.5.2.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		671
	FailedCash <FaildCsh>	[1..1]	±		671

3.4.3.2.4.2.5.2.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.4.2.5.2.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5 ExchangeTradedFunds <XchgTraddFnds>*Presence:* [1..1]

Definition: Relates to a fund of which at least one unit or share class is traded throughout the day on at least one trading venue and with at least one market maker which takes action to ensure that the price of its units or shares on the trading venue does not vary significantly from its net asset value and, where applicable, from its indicative net asset value, as referred to in the relevant legislation.

ExchangeTradedFunds <XchgTraddFnds> contains one of the following
SettlementFailsDailyTransactionType1Choice elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		681
Or}	Data <Data>	[1..1]			681
	SecuritiesBuyOrSell <SctiesBuyOrSell>	[1..1]			689
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		691
Or}	Data <Data>	[1..1]			691
	IntraCSD <IntraCSD>	[1..1]			693
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		694
Or}	Data <Data>	[1..1]			695
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			695
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		696
Or}	Data <Data>	[1..1]			696
	FailedSecurities <FaildScties>	[1..1]	±		696
	FailedCash <FaildCsh>	[1..1]	±		696
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			697
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		697
Or}	Data <Data>	[1..1]			697
	FailedSecurities <FaildScties>	[1..1]	±		697
	FailedCash <FaildCsh>	[1..1]	±		698
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			698
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		698
Or}	Data <Data>	[1..1]			698
	FailedSecurities <FaildScties>	[1..1]	±		699
	FailedCash <FaildCsh>	[1..1]	±		699
	FreeOfPayment <FreeOfPmt>	[1..1]			699
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		700
Or}	Data <Data>	[1..1]			700
	FailedSecurities <FaildScties>	[1..1]	±		700
	FailedCash <FaildCsh>	[1..1]	±		700
	CrossCSD <CrossCSD>	[1..1]			700
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		701

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			702
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			702
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		703
Or}	Data <Data>	[1..1]			703
	FailedSecurities <FaildScities>	[1..1]	±		703
	FailedCash <FaildCsh>	[1..1]	±		703
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			704
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		704
Or}	Data <Data>	[1..1]			704
	FailedSecurities <FaildScities>	[1..1]	±		704
	FailedCash <FaildCsh>	[1..1]	±		705
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			705
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		705
Or}	Data <Data>	[1..1]			705
	FailedSecurities <FaildScities>	[1..1]	±		706
	FailedCash <FaildCsh>	[1..1]	±		706
	FreeOfPayment <FreeOfPmt>	[1..1]			706
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		707
Or}	Data <Data>	[1..1]			707
	FailedSecurities <FaildScities>	[1..1]	±		707
	FailedCash <FaildCsh>	[1..1]	±		707
	CollateralManagementOperation <CollMgmtOpr>	[1..1]			707
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		709
Or}	Data <Data>	[1..1]			709
	IntraCSD <IntraCSD>	[1..1]			711
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		712
Or}	Data <Data>	[1..1]			713
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			713
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		714
Or}	Data <Data>	[1..1]			714
	FailedSecurities <FaildScities>	[1..1]	±		714

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedCash <FaildCsh>	[1..1]	±		714
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			715
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		715
Or}	Data <Data>	[1..1]			715
	FailedSecurities <FaildScties>	[1..1]	±		715
	FailedCash <FaildCsh>	[1..1]	±		716
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			716
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		716
Or}	Data <Data>	[1..1]			716
	FailedSecurities <FaildScties>	[1..1]	±		717
	FailedCash <FaildCsh>	[1..1]	±		717
	FreeOfPayment <FreeOfPmt>	[1..1]			717
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		718
Or}	Data <Data>	[1..1]			718
	FailedSecurities <FaildScties>	[1..1]	±		718
	FailedCash <FaildCsh>	[1..1]	±		718
	CrossCSD <CrossCSD>	[1..1]			718
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		719
Or}	Data <Data>	[1..1]			720
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			720
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		721
Or}	Data <Data>	[1..1]			721
	FailedSecurities <FaildScties>	[1..1]	±		721
	FailedCash <FaildCsh>	[1..1]	±		721
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			722
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		722
Or}	Data <Data>	[1..1]			722
	FailedSecurities <FaildScties>	[1..1]	±		722
	FailedCash <FaildCsh>	[1..1]	±		723
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			723
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		723

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			723
	FailedSecurities <FaildScities>	[1..1]	±		724
	FailedCash <FaildCsh>	[1..1]	±		724
	FreeOfPayment <FreeOfPmt>	[1..1]			724
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		725
Or}	Data <Data>	[1..1]			725
	FailedSecurities <FaildScities>	[1..1]	±		725
	FailedCash <FaildCsh>	[1..1]	±		725
	SecuritiesLendingOrBorrowing <ScitiesLndgOrBrrwg>	[1..1]			725
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		727
Or}	Data <Data>	[1..1]			727
	IntraCSD <IntraCSD>	[1..1]			729
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		730
Or}	Data <Data>	[1..1]			731
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			731
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		732
Or}	Data <Data>	[1..1]			732
	FailedSecurities <FaildScities>	[1..1]	±		732
	FailedCash <FaildCsh>	[1..1]	±		732
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			733
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		733
Or}	Data <Data>	[1..1]			733
	FailedSecurities <FaildScities>	[1..1]	±		733
	FailedCash <FaildCsh>	[1..1]	±		734
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			734
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		734
Or}	Data <Data>	[1..1]			734
	FailedSecurities <FaildScities>	[1..1]	±		735
	FailedCash <FaildCsh>	[1..1]	±		735
	FreeOfPayment <FreeOfPmt>	[1..1]			735
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		736

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			736
	FailedSecurities <FaildScities>	[1..1]	±		736
	FailedCash <FaildCsh>	[1..1]	±		736
	CrossCSD <CrossCSD>	[1..1]			736
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		737
Or}	Data <Data>	[1..1]			738
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			738
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		739
Or}	Data <Data>	[1..1]			739
	FailedSecurities <FaildScities>	[1..1]	±		739
	FailedCash <FaildCsh>	[1..1]	±		739
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			740
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		740
Or}	Data <Data>	[1..1]			740
	FailedSecurities <FaildScities>	[1..1]	±		740
	FailedCash <FaildCsh>	[1..1]	±		741
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			741
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		741
Or}	Data <Data>	[1..1]			741
	FailedSecurities <FaildScities>	[1..1]	±		742
	FailedCash <FaildCsh>	[1..1]	±		742
	FreeOfPayment <FreeOfPmt>	[1..1]			742
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		743
Or}	Data <Data>	[1..1]			743
	FailedSecurities <FaildScities>	[1..1]	±		743
	FailedCash <FaildCsh>	[1..1]	±		743
	RepurchaseAgreement <RpAgrmt>	[1..1]			743
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		745
Or}	Data <Data>	[1..1]			745
	IntraCSD <IntraCSD>	[1..1]			747
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		748

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			749
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			749
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		750
Or}	Data <Data>	[1..1]			750
	FailedSecurities <FaildScities>	[1..1]	±		750
	FailedCash <FaildCsh>	[1..1]	±		750
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			751
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		751
Or}	Data <Data>	[1..1]			751
	FailedSecurities <FaildScities>	[1..1]	±		751
	FailedCash <FaildCsh>	[1..1]	±		752
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			752
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		752
Or}	Data <Data>	[1..1]			752
	FailedSecurities <FaildScities>	[1..1]	±		753
	FailedCash <FaildCsh>	[1..1]	±		753
	FreeOfPayment <FreeOfPmt>	[1..1]			753
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		754
Or}	Data <Data>	[1..1]			754
	FailedSecurities <FaildScities>	[1..1]	±		754
	FailedCash <FaildCsh>	[1..1]	±		754
	CrossCSD <CrossCSD>	[1..1]			754
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		755
Or}	Data <Data>	[1..1]			756
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			756
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		757
Or}	Data <Data>	[1..1]			757
	FailedSecurities <FaildScities>	[1..1]	±		757
	FailedCash <FaildCsh>	[1..1]	±		757
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			758
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		758

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			758
	FailedSecurities <FaildScities>	[1..1]	±		758
	FailedCash <FaildCsh>	[1..1]	±		759
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			759
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		759
Or}	Data <Data>	[1..1]			759
	FailedSecurities <FaildScities>	[1..1]	±		760
	FailedCash <FaildCsh>	[1..1]	±		760
	FreeOfPayment <FreeOfPmt>	[1..1]			760
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		761
Or}	Data <Data>	[1..1]			761
	FailedSecurities <FaildScities>	[1..1]	±		761
	FailedCash <FaildCsh>	[1..1]	±		761
	Other <Oth>	[1..1]			761
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		763
Or}	Data <Data>	[1..1]			763
	IntraCSD <IntraCSD>	[1..1]			765
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		766
Or}	Data <Data>	[1..1]			767
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			767
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		768
Or}	Data <Data>	[1..1]			768
	FailedSecurities <FaildScities>	[1..1]	±		768
	FailedCash <FaildCsh>	[1..1]	±		768
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			769
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		769
Or}	Data <Data>	[1..1]			769
	FailedSecurities <FaildScities>	[1..1]	±		769
	FailedCash <FaildCsh>	[1..1]	±		770
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			770
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		770

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			770
	FailedSecurities <FaildScities>	[1..1]	±		771
	FailedCash <FaildCsh>	[1..1]	±		771
	FreeOfPayment <FreeOfPmt>	[1..1]			771
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		772
Or}	Data <Data>	[1..1]			772
	FailedSecurities <FaildScities>	[1..1]	±		772
	FailedCash <FaildCsh>	[1..1]	±		772
	CrossCSD <CrossCSD>	[1..1]			772
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		773
Or}	Data <Data>	[1..1]			774
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			774
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		775
Or}	Data <Data>	[1..1]			775
	FailedSecurities <FaildScities>	[1..1]	±		775
	FailedCash <FaildCsh>	[1..1]	±		775
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			776
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		776
Or}	Data <Data>	[1..1]			776
	FailedSecurities <FaildScities>	[1..1]	±		776
	FailedCash <FaildCsh>	[1..1]	±		777
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			777
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		777
Or}	Data <Data>	[1..1]			777
	FailedSecurities <FaildScities>	[1..1]	±		778
	FailedCash <FaildCsh>	[1..1]	±		778
	FreeOfPayment <FreeOfPmt>	[1..1]			778
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		779
Or}	Data <Data>	[1..1]			779
	FailedSecurities <FaildScities>	[1..1]	±		779
	FailedCash <FaildCsh>	[1..1]	±		779

3.4.3.2.5.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.5.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementFailsDailyTransactionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesBuyOrSell <ScitiesBuyOrSell>	[1..1]			689
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		691
Or}	Data <Data>	[1..1]			691
	IntraCSD <IntraCSD>	[1..1]			693
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		694
Or}	Data <Data>	[1..1]			695
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			695
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		696
Or}	Data <Data>	[1..1]			696
	FailedSecurities <FaildScities>	[1..1]	±		696
	FailedCash <FaildCsh>	[1..1]	±		696
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			697
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		697
Or}	Data <Data>	[1..1]			697
	FailedSecurities <FaildScities>	[1..1]	±		697
	FailedCash <FaildCsh>	[1..1]	±		698
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			698
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		698
Or}	Data <Data>	[1..1]			698
	FailedSecurities <FaildScities>	[1..1]	±		699
	FailedCash <FaildCsh>	[1..1]	±		699
	FreeOfPayment <FreeOfPmt>	[1..1]			699
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		700
Or}	Data <Data>	[1..1]			700
	FailedSecurities <FaildScities>	[1..1]	±		700
	FailedCash <FaildCsh>	[1..1]	±		700
	CrossCSD <CrossCSD>	[1..1]			700
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		701
Or}	Data <Data>	[1..1]			702
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			702
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		703

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			703
	FailedSecurities <FaildScies>	[1..1]	±		703
	FailedCash <FaildCsh>	[1..1]	±		703
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			704
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		704
Or}	Data <Data>	[1..1]			704
	FailedSecurities <FaildScies>	[1..1]	±		704
	FailedCash <FaildCsh>	[1..1]	±		705
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			705
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		705
Or}	Data <Data>	[1..1]			705
	FailedSecurities <FaildScies>	[1..1]	±		706
	FailedCash <FaildCsh>	[1..1]	±		706
	FreeOfPayment <FreeOfPmt>	[1..1]			706
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		707
Or}	Data <Data>	[1..1]			707
	FailedSecurities <FaildScies>	[1..1]	±		707
	FailedCash <FaildCsh>	[1..1]	±		707
	CollateralManagementOperation <CollMgmtOpr>	[1..1]			707
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		709
Or}	Data <Data>	[1..1]			709
	IntraCSD <IntraCSD>	[1..1]			711
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		712
Or}	Data <Data>	[1..1]			713
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			713
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		714
Or}	Data <Data>	[1..1]			714
	FailedSecurities <FaildScies>	[1..1]	±		714
	FailedCash <FaildCsh>	[1..1]	±		714
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			715
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		715

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			715
	FailedSecurities <FaildScies>	[1..1]	±		715
	FailedCash <FaildCsh>	[1..1]	±		716
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			716
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		716
Or}	Data <Data>	[1..1]			716
	FailedSecurities <FaildScies>	[1..1]	±		717
	FailedCash <FaildCsh>	[1..1]	±		717
	FreeOfPayment <FreeOfPmt>	[1..1]			717
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		718
Or}	Data <Data>	[1..1]			718
	FailedSecurities <FaildScies>	[1..1]	±		718
	FailedCash <FaildCsh>	[1..1]	±		718
	CrossCSD <CrossCSD>	[1..1]			718
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		719
Or}	Data <Data>	[1..1]			720
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			720
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		721
Or}	Data <Data>	[1..1]			721
	FailedSecurities <FaildScies>	[1..1]	±		721
	FailedCash <FaildCsh>	[1..1]	±		721
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			722
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		722
Or}	Data <Data>	[1..1]			722
	FailedSecurities <FaildScies>	[1..1]	±		722
	FailedCash <FaildCsh>	[1..1]	±		723
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			723
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		723
Or}	Data <Data>	[1..1]			723
	FailedSecurities <FaildScies>	[1..1]	±		724
	FailedCash <FaildCsh>	[1..1]	±		724

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FreeOfPayment <FreeOfPmt>	[1..1]			724
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		725
Or}	Data <Data>	[1..1]			725
	FailedSecurities <FaildScies>	[1..1]	±		725
	FailedCash <FaildCsh>	[1..1]	±		725
	SecuritiesLendingOrBorrowing <SciesLndgOrBrrwg>	[1..1]			725
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		727
Or}	Data <Data>	[1..1]			727
	IntraCSD <IntraCSD>	[1..1]			729
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		730
Or}	Data <Data>	[1..1]			731
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			731
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		732
Or}	Data <Data>	[1..1]			732
	FailedSecurities <FaildScies>	[1..1]	±		732
	FailedCash <FaildCsh>	[1..1]	±		732
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			733
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		733
Or}	Data <Data>	[1..1]			733
	FailedSecurities <FaildScies>	[1..1]	±		733
	FailedCash <FaildCsh>	[1..1]	±		734
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			734
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		734
Or}	Data <Data>	[1..1]			734
	FailedSecurities <FaildScies>	[1..1]	±		735
	FailedCash <FaildCsh>	[1..1]	±		735
	FreeOfPayment <FreeOfPmt>	[1..1]			735
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		736
Or}	Data <Data>	[1..1]			736
	FailedSecurities <FaildScies>	[1..1]	±		736
	FailedCash <FaildCsh>	[1..1]	±		736

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CrossCSD <CrossCSD>	[1..1]			736
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		737
Or}	Data <Data>	[1..1]			738
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			738
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		739
Or}	Data <Data>	[1..1]			739
	FailedSecurities <FaildScies>	[1..1]	±		739
	FailedCash <FaildCsh>	[1..1]	±		739
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			740
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		740
Or}	Data <Data>	[1..1]			740
	FailedSecurities <FaildScies>	[1..1]	±		740
	FailedCash <FaildCsh>	[1..1]	±		741
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			741
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		741
Or}	Data <Data>	[1..1]			741
	FailedSecurities <FaildScies>	[1..1]	±		742
	FailedCash <FaildCsh>	[1..1]	±		742
	FreeOfPayment <FreeOfPmt>	[1..1]			742
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		743
Or}	Data <Data>	[1..1]			743
	FailedSecurities <FaildScies>	[1..1]	±		743
	FailedCash <FaildCsh>	[1..1]	±		743
	RepurchaseAgreement <RpAgrmt>	[1..1]			743
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		745
Or}	Data <Data>	[1..1]			745
	IntraCSD <IntraCSD>	[1..1]			747
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		748
Or}	Data <Data>	[1..1]			749
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			749
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		750

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			750
	FailedSecurities <FaildScies>	[1..1]	±		750
	FailedCash <FaildCsh>	[1..1]	±		750
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			751
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		751
Or}	Data <Data>	[1..1]			751
	FailedSecurities <FaildScies>	[1..1]	±		751
	FailedCash <FaildCsh>	[1..1]	±		752
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			752
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		752
Or}	Data <Data>	[1..1]			752
	FailedSecurities <FaildScies>	[1..1]	±		753
	FailedCash <FaildCsh>	[1..1]	±		753
	FreeOfPayment <FreeOfPmt>	[1..1]			753
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		754
Or}	Data <Data>	[1..1]			754
	FailedSecurities <FaildScies>	[1..1]	±		754
	FailedCash <FaildCsh>	[1..1]	±		754
	CrossCSD <CrossCSD>	[1..1]			754
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		755
Or}	Data <Data>	[1..1]			756
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			756
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		757
Or}	Data <Data>	[1..1]			757
	FailedSecurities <FaildScies>	[1..1]	±		757
	FailedCash <FaildCsh>	[1..1]	±		757
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			758
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		758
Or}	Data <Data>	[1..1]			758
	FailedSecurities <FaildScies>	[1..1]	±		758
	FailedCash <FaildCsh>	[1..1]	±		759

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			759
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		759
Or}	Data <Data>	[1..1]			759
	FailedSecurities <FaildScities>	[1..1]	±		760
	FailedCash <FaildCsh>	[1..1]	±		760
	FreeOfPayment <FreeOfPmt>	[1..1]			760
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		761
Or}	Data <Data>	[1..1]			761
	FailedSecurities <FaildScities>	[1..1]	±		761
	FailedCash <FaildCsh>	[1..1]	±		761
	Other <Othr>	[1..1]			761
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		763
Or}	Data <Data>	[1..1]			763
	IntraCSD <IntraCSD>	[1..1]			765
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		766
Or}	Data <Data>	[1..1]			767
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			767
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		768
Or}	Data <Data>	[1..1]			768
	FailedSecurities <FaildScities>	[1..1]	±		768
	FailedCash <FaildCsh>	[1..1]	±		768
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			769
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		769
Or}	Data <Data>	[1..1]			769
	FailedSecurities <FaildScities>	[1..1]	±		769
	FailedCash <FaildCsh>	[1..1]	±		770
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			770
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		770
Or}	Data <Data>	[1..1]			770
	FailedSecurities <FaildScities>	[1..1]	±		771
	FailedCash <FaildCsh>	[1..1]	±		771

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FreeOfPayment <FreeOfPmt>	[1..1]			771
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		772
Or}	Data <Data>	[1..1]			772
	FailedSecurities <FaildScies>	[1..1]	±		772
	FailedCash <FaildCsh>	[1..1]	±		772
	CrossCSD <CrossCSD>	[1..1]			772
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		773
Or}	Data <Data>	[1..1]			774
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			774
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		775
Or}	Data <Data>	[1..1]			775
	FailedSecurities <FaildScies>	[1..1]	±		775
	FailedCash <FaildCsh>	[1..1]	±		775
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			776
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		776
Or}	Data <Data>	[1..1]			776
	FailedSecurities <FaildScies>	[1..1]	±		776
	FailedCash <FaildCsh>	[1..1]	±		777
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			777
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		777
Or}	Data <Data>	[1..1]			777
	FailedSecurities <FaildScies>	[1..1]	±		778
	FailedCash <FaildCsh>	[1..1]	±		778
	FreeOfPayment <FreeOfPmt>	[1..1]			778
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		779
Or}	Data <Data>	[1..1]			779
	FailedSecurities <FaildScies>	[1..1]	±		779
	FailedCash <FaildCsh>	[1..1]	±		779

3.4.3.2.5.2.1 SecuritiesBuyOrSell <SciesBuyOrSell>

Presence: [1..1]

Definition: Purchase or sale of securities.

SecuritiesBuyOrSell <SctiesBuyOrSell> contains one of the following
SettlementFailsDailyCSD1Choice elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		691
Or}	Data <Data>	[1..1]			691
	IntraCSD <IntraCSD>	[1..1]			693
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		694
Or}	Data <Data>	[1..1]			695
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			695
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		696
Or}	Data <Data>	[1..1]			696
	FailedSecurities <FaildScties>	[1..1]	±		696
	FailedCash <FaildCsh>	[1..1]	±		696
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			697
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		697
Or}	Data <Data>	[1..1]			697
	FailedSecurities <FaildScties>	[1..1]	±		697
	FailedCash <FaildCsh>	[1..1]	±		698
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			698
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		698
Or}	Data <Data>	[1..1]			698
	FailedSecurities <FaildScties>	[1..1]	±		699
	FailedCash <FaildCsh>	[1..1]	±		699
	FreeOfPayment <FreeOfPmt>	[1..1]			699
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		700
Or}	Data <Data>	[1..1]			700
	FailedSecurities <FaildScties>	[1..1]	±		700
	FailedCash <FaildCsh>	[1..1]	±		700
	CrossCSD <CrossCSD>	[1..1]			700
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		701
Or}	Data <Data>	[1..1]			702
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			702
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		703

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			703
	FailedSecurities <FaildScies>	[1..1]	±		703
	FailedCash <FaildCsh>	[1..1]	±		703
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			704
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		704
Or}	Data <Data>	[1..1]			704
	FailedSecurities <FaildScies>	[1..1]	±		704
	FailedCash <FaildCsh>	[1..1]	±		705
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			705
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		705
Or}	Data <Data>	[1..1]			705
	FailedSecurities <FaildScies>	[1..1]	±		706
	FailedCash <FaildCsh>	[1..1]	±		706
	FreeOfPayment <FreeOfPmt>	[1..1]			706
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		707
Or}	Data <Data>	[1..1]			707
	FailedSecurities <FaildScies>	[1..1]	±		707
	FailedCash <FaildCsh>	[1..1]	±		707

3.4.3.2.5.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.5.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementFailsDailyCSD3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraCSD <IntraCSD>	[1..1]			693
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		694
Or}	Data <Data>	[1..1]			695
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			695
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		696
Or}	Data <Data>	[1..1]			696
	FailedSecurities <FaildScies>	[1..1]	±		696
	FailedCash <FaildCsh>	[1..1]	±		696
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			697
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		697
Or}	Data <Data>	[1..1]			697
	FailedSecurities <FaildScies>	[1..1]	±		697
	FailedCash <FaildCsh>	[1..1]	±		698
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			698
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		698
Or}	Data <Data>	[1..1]			698
	FailedSecurities <FaildScies>	[1..1]	±		699
	FailedCash <FaildCsh>	[1..1]	±		699
	FreeOfPayment <FreeOfPmt>	[1..1]			699
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		700
Or}	Data <Data>	[1..1]			700
	FailedSecurities <FaildScies>	[1..1]	±		700
	FailedCash <FaildCsh>	[1..1]	±		700
	CrossCSD <CrossCSD>	[1..1]			700
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		701
Or}	Data <Data>	[1..1]			702
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			702
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		703
Or}	Data <Data>	[1..1]			703
	FailedSecurities <FaildScies>	[1..1]	±		703
	FailedCash <FaildCsh>	[1..1]	±		703

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			704
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		704
Or}	Data <Data>	[1..1]			704
	FailedSecurities <FaildScties>	[1..1]	±		704
	FailedCash <FaildCsh>	[1..1]	±		705
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			705
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		705
Or}	Data <Data>	[1..1]			705
	FailedSecurities <FaildScties>	[1..1]	±		706
	FailedCash <FaildCsh>	[1..1]	±		706
	FreeOfPayment <FreeOfPmt>	[1..1]			706
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		707
Or}	Data <Data>	[1..1]			707
	FailedSecurities <FaildScties>	[1..1]	±		707
	FailedCash <FaildCsh>	[1..1]	±		707

3.4.3.2.5.2.1.2.1 IntraCSD <IntraCSD>

Presence: [1..1]

Definition: Intra-CSD settlement instructions data.

IntraCSD <IntraCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		694
Or}	Data <Data>	[1..1]			695
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			695
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		696
Or}	Data <Data>	[1..1]			696
	FailedSecurities <FaildScties>	[1..1]	±		696
	FailedCash <FaildCsh>	[1..1]	±		696
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			697
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		697
Or}	Data <Data>	[1..1]			697
	FailedSecurities <FaildScties>	[1..1]	±		697
	FailedCash <FaildCsh>	[1..1]	±		698
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			698
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		698
Or}	Data <Data>	[1..1]			698
	FailedSecurities <FaildScties>	[1..1]	±		699
	FailedCash <FaildCsh>	[1..1]	±		699
	FreeOfPayment <FreeOfPmt>	[1..1]			699
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		700
Or}	Data <Data>	[1..1]			700
	FailedSecurities <FaildScties>	[1..1]	±		700
	FailedCash <FaildCsh>	[1..1]	±		700

3.4.3.2.5.2.1.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.5.2.1.2.1.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			695
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		696
Or}	Data <Data>	[1..1]			696
	FailedSecurities <FaildScties>	[1..1]	±		696
	FailedCash <FaildCsh>	[1..1]	±		696
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			697
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		697
Or}	Data <Data>	[1..1]			697
	FailedSecurities <FaildScties>	[1..1]	±		697
	FailedCash <FaildCsh>	[1..1]	±		698
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			698
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		698
Or}	Data <Data>	[1..1]			698
	FailedSecurities <FaildScties>	[1..1]	±		699
	FailedCash <FaildCsh>	[1..1]	±		699
	FreeOfPayment <FreeOfPmt>	[1..1]			699
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		700
Or}	Data <Data>	[1..1]			700
	FailedSecurities <FaildScties>	[1..1]	±		700
	FailedCash <FaildCsh>	[1..1]	±		700

3.4.3.2.5.2.1.2.1.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		696
Or}	Data <Data>	[1..1]			696
	FailedSecurities <FaildScties>	[1..1]	±		696
	FailedCash <FaildCsh>	[1..1]	±		696

3.4.3.2.5.2.1.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.5.2.1.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		696
	FailedCash <FaildCsh>	[1..1]	±		696

3.4.3.2.5.2.1.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.1.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.1.2.1.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		697
Or}	Data <Data>	[1..1]			697
	FailedSecurities <FaillScies>	[1..1]	±		697
	FailedCash <FaillCsh>	[1..1]	±		698

3.4.3.2.5.2.1.2.1.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.5.2.1.2.1.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScies>	[1..1]	±		697
	FailedCash <FaillCsh>	[1..1]	±		698

3.4.3.2.5.2.1.2.1.2.2.2.1 FailedSecurities <FaillScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.1.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.1.2.1.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		698
Or}	Data <Data>	[1..1]			698
	FailedSecurities <FailedScities>	[1..1]	±		699
	FailedCash <FailedCsh>	[1..1]	±		699

3.4.3.2.5.2.1.2.1.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.5.2.1.2.1.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		699
	FailedCash <FaildCsh>	[1..1]	±		699

3.4.3.2.5.2.1.2.1.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.1.2.1.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.1.2.1.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		700
Or}	Data <Data>	[1..1]			700
	FailedSecurities <FaildScies>	[1..1]	±		700
	FailedCash <FaildCsh>	[1..1]	±		700

3.4.3.2.5.2.1.2.1.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.5.2.1.2.1.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		700
	FailedCash <FaildCsh>	[1..1]	±		700

3.4.3.2.5.2.1.2.1.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.1.2.1.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.1.2.2 CrossCSD <CrossCSD>*Presence:* [1..1]*Definition:* Cross-CSD settlement instructions data.

CrossCSD <CrossCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		701
Or}	Data <Data>	[1..1]			702
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			702
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		703
Or}	Data <Data>	[1..1]			703
	FailedSecurities <FaildScties>	[1..1]	±		703
	FailedCash <FaildCsh>	[1..1]	±		703
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			704
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		704
Or}	Data <Data>	[1..1]			704
	FailedSecurities <FaildScties>	[1..1]	±		704
	FailedCash <FaildCsh>	[1..1]	±		705
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			705
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		705
Or}	Data <Data>	[1..1]			705
	FailedSecurities <FaildScties>	[1..1]	±		706
	FailedCash <FaildCsh>	[1..1]	±		706
	FreeOfPayment <FreeOfPmt>	[1..1]			706
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		707
Or}	Data <Data>	[1..1]			707
	FailedSecurities <FaildScties>	[1..1]	±		707
	FailedCash <FaildCsh>	[1..1]	±		707

3.4.3.2.5.2.1.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.5.2.1.2.2.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			702
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		703
Or}	Data <Data>	[1..1]			703
	FailedSecurities <FaildScties>	[1..1]	±		703
	FailedCash <FaildCsh>	[1..1]	±		703
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			704
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		704
Or}	Data <Data>	[1..1]			704
	FailedSecurities <FaildScties>	[1..1]	±		704
	FailedCash <FaildCsh>	[1..1]	±		705
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			705
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		705
Or}	Data <Data>	[1..1]			705
	FailedSecurities <FaildScties>	[1..1]	±		706
	FailedCash <FaildCsh>	[1..1]	±		706
	FreeOfPayment <FreeOfPmt>	[1..1]			706
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		707
Or}	Data <Data>	[1..1]			707
	FailedSecurities <FaildScties>	[1..1]	±		707
	FailedCash <FaildCsh>	[1..1]	±		707

3.4.3.2.5.2.1.2.2.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		703
Or}	Data <Data>	[1..1]			703
	FailedSecurities <FaildScties>	[1..1]	±		703
	FailedCash <FaildCsh>	[1..1]	±		703

3.4.3.2.5.2.1.2.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.5.2.1.2.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		703
	FailedCash <FaildCsh>	[1..1]	±		703

3.4.3.2.5.2.1.2.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.1.2.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.1.2.2.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		704
Or}	Data <Data>	[1..1]			704
	FailedSecurities <FaildScities>	[1..1]	±		704
	FailedCash <FaildCsh>	[1..1]	±		705

3.4.3.2.5.2.1.2.2.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.5.2.1.2.2.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScities>	[1..1]	±		704
	FailedCash <FaildCsh>	[1..1]	±		705

3.4.3.2.5.2.1.2.2.2.2.2.1 FailedSecurities <FaildScities>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.1.2.2.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.1.2.2.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		705
Or}	Data <Data>	[1..1]			705
	FailedSecurities <FailedScities>	[1..1]	±		706
	FailedCash <FailedCsh>	[1..1]	±		706

3.4.3.2.5.2.1.2.2.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.5.2.1.2.2.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		706
	FailedCash <FaildCsh>	[1..1]	±		706

3.4.3.2.5.2.1.2.2.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.1.2.2.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.1.2.2.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		707
Or}	Data <Data>	[1..1]			707
	FailedSecurities <FaildScies>	[1..1]	±		707
	FailedCash <FaildCsh>	[1..1]	±		707

3.4.3.2.5.2.1.2.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.5.2.1.2.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		707
	FailedCash <FaildCsh>	[1..1]	±		707

3.4.3.2.5.2.1.2.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.1.2.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.2 CollateralManagementOperation <CollMgmtOpr>*Presence:* [1..1]*Definition:* Relates to securities transfers aiming to provide or to return collateral.

CollateralManagementOperation <ColIMgmtOpr> contains one of the following **SettlementFailsDailyCSD1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		709
Or}	Data <Data>	[1..1]			709
	IntraCSD <IntraCSD>	[1..1]			711
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		712
Or}	Data <Data>	[1..1]			713
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			713
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		714
Or}	Data <Data>	[1..1]			714
	FailedSecurities <FaildScities>	[1..1]	±		714
	FailedCash <FaildCsh>	[1..1]	±		714
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			715
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		715
Or}	Data <Data>	[1..1]			715
	FailedSecurities <FaildScities>	[1..1]	±		715
	FailedCash <FaildCsh>	[1..1]	±		716
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			716
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		716
Or}	Data <Data>	[1..1]			716
	FailedSecurities <FaildScities>	[1..1]	±		717
	FailedCash <FaildCsh>	[1..1]	±		717
	FreeOfPayment <FreeOfPmt>	[1..1]			717
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		718
Or}	Data <Data>	[1..1]			718
	FailedSecurities <FaildScities>	[1..1]	±		718
	FailedCash <FaildCsh>	[1..1]	±		718
	CrossCSD <CrossCSD>	[1..1]			718
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		719
Or}	Data <Data>	[1..1]			720
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			720
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		721

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			721
	FailedSecurities <FaildScies>	[1..1]	±		721
	FailedCash <FaildCsh>	[1..1]	±		721
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			722
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		722
Or}	Data <Data>	[1..1]			722
	FailedSecurities <FaildScies>	[1..1]	±		722
	FailedCash <FaildCsh>	[1..1]	±		723
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			723
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		723
Or}	Data <Data>	[1..1]			723
	FailedSecurities <FaildScies>	[1..1]	±		724
	FailedCash <FaildCsh>	[1..1]	±		724
	FreeOfPayment <FreeOfPmt>	[1..1]			724
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		725
Or}	Data <Data>	[1..1]			725
	FailedSecurities <FaildScies>	[1..1]	±		725
	FailedCash <FaildCsh>	[1..1]	±		725

3.4.3.2.5.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.5.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementFailsDailyCSD3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraCSD <IntraCSD>	[1..1]			711
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		712
Or}	Data <Data>	[1..1]			713
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			713
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		714
Or}	Data <Data>	[1..1]			714
	FailedSecurities <FaildScies>	[1..1]	±		714
	FailedCash <FaildCsh>	[1..1]	±		714
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			715
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		715
Or}	Data <Data>	[1..1]			715
	FailedSecurities <FaildScies>	[1..1]	±		715
	FailedCash <FaildCsh>	[1..1]	±		716
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			716
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		716
Or}	Data <Data>	[1..1]			716
	FailedSecurities <FaildScies>	[1..1]	±		717
	FailedCash <FaildCsh>	[1..1]	±		717
	FreeOfPayment <FreeOfPmt>	[1..1]			717
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		718
Or}	Data <Data>	[1..1]			718
	FailedSecurities <FaildScies>	[1..1]	±		718
	FailedCash <FaildCsh>	[1..1]	±		718
	CrossCSD <CrossCSD>	[1..1]			718
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		719
Or}	Data <Data>	[1..1]			720
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			720
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		721
Or}	Data <Data>	[1..1]			721
	FailedSecurities <FaildScies>	[1..1]	±		721
	FailedCash <FaildCsh>	[1..1]	±		721

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			722
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		722
Or}	Data <Data>	[1..1]			722
	FailedSecurities <FaildScties>	[1..1]	±		722
	FailedCash <FaildCsh>	[1..1]	±		723
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			723
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		723
Or}	Data <Data>	[1..1]			723
	FailedSecurities <FaildScties>	[1..1]	±		724
	FailedCash <FaildCsh>	[1..1]	±		724
	FreeOfPayment <FreeOfPmt>	[1..1]			724
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		725
Or}	Data <Data>	[1..1]			725
	FailedSecurities <FaildScties>	[1..1]	±		725
	FailedCash <FaildCsh>	[1..1]	±		725

3.4.3.2.5.2.2.2.1 IntraCSD <IntraCSD>

Presence: [1..1]

Definition: Intra-CSD settlement instructions data.

IntraCSD <IntraCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		712
Or}	Data <Data>	[1..1]			713
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			713
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		714
Or}	Data <Data>	[1..1]			714
	FailedSecurities <FaildScties>	[1..1]	±		714
	FailedCash <FaildCsh>	[1..1]	±		714
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			715
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		715
Or}	Data <Data>	[1..1]			715
	FailedSecurities <FaildScties>	[1..1]	±		715
	FailedCash <FaildCsh>	[1..1]	±		716
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			716
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		716
Or}	Data <Data>	[1..1]			716
	FailedSecurities <FaildScties>	[1..1]	±		717
	FailedCash <FaildCsh>	[1..1]	±		717
	FreeOfPayment <FreeOfPmt>	[1..1]			717
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		718
Or}	Data <Data>	[1..1]			718
	FailedSecurities <FaildScties>	[1..1]	±		718
	FailedCash <FaildCsh>	[1..1]	±		718

3.4.3.2.5.2.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.5.2.2.1.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			713
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		714
Or}	Data <Data>	[1..1]			714
	FailedSecurities <FaildScties>	[1..1]	±		714
	FailedCash <FaildCsh>	[1..1]	±		714
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			715
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		715
Or}	Data <Data>	[1..1]			715
	FailedSecurities <FaildScties>	[1..1]	±		715
	FailedCash <FaildCsh>	[1..1]	±		716
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			716
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		716
Or}	Data <Data>	[1..1]			716
	FailedSecurities <FaildScties>	[1..1]	±		717
	FailedCash <FaildCsh>	[1..1]	±		717
	FreeOfPayment <FreeOfPmt>	[1..1]			717
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		718
Or}	Data <Data>	[1..1]			718
	FailedSecurities <FaildScties>	[1..1]	±		718
	FailedCash <FaildCsh>	[1..1]	±		718

3.4.3.2.5.2.2.1.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		714
Or}	Data <Data>	[1..1]			714
	FailedSecurities <FaildScties>	[1..1]	±		714
	FailedCash <FaildCsh>	[1..1]	±		714

3.4.3.2.5.2.2.2.1.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.5.2.2.2.1.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		714
	FailedCash <FaildCsh>	[1..1]	±		714

3.4.3.2.5.2.2.2.1.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.2.2.1.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.2.2.1.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		715
Or}	Data <Data>	[1..1]			715
	FailedSecurities <FaillScties>	[1..1]	±		715
	FailedCash <FaillCsh>	[1..1]	±		716

3.4.3.2.5.2.2.2.1.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.5.2.2.2.1.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScties>	[1..1]	±		715
	FailedCash <FaillCsh>	[1..1]	±		716

3.4.3.2.5.2.2.2.1.2.2.2.1 FailedSecurities <FaillScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.2.2.1.2.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.2.2.1.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		716
Or}	Data <Data>	[1..1]			716
	FailedSecurities <FailedScities>	[1..1]	±		717
	FailedCash <FailedCsh>	[1..1]	±		717

3.4.3.2.5.2.2.2.1.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.5.2.2.2.1.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		717
	FailedCash <FaildCsh>	[1..1]	±		717

3.4.3.2.5.2.2.2.1.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.2.2.1.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.2.2.1.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		718
Or}	Data <Data>	[1..1]			718
	FailedSecurities <FaildScies>	[1..1]	±		718
	FailedCash <FaildCsh>	[1..1]	±		718

3.4.3.2.5.2.2.1.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.5.2.2.1.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		718
	FailedCash <FaildCsh>	[1..1]	±		718

3.4.3.2.5.2.2.1.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.2.1.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.2.2 CrossCSD <CrossCSD>*Presence:* [1..1]*Definition:* Cross-CSD settlement instructions data.

CrossCSD <CrossCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		719
Or}	Data <Data>	[1..1]			720
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			720
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		721
Or}	Data <Data>	[1..1]			721
	FailedSecurities <FaildScties>	[1..1]	±		721
	FailedCash <FaildCsh>	[1..1]	±		721
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			722
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		722
Or}	Data <Data>	[1..1]			722
	FailedSecurities <FaildScties>	[1..1]	±		722
	FailedCash <FaildCsh>	[1..1]	±		723
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			723
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		723
Or}	Data <Data>	[1..1]			723
	FailedSecurities <FaildScties>	[1..1]	±		724
	FailedCash <FaildCsh>	[1..1]	±		724
	FreeOfPayment <FreeOfPmt>	[1..1]			724
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		725
Or}	Data <Data>	[1..1]			725
	FailedSecurities <FaildScties>	[1..1]	±		725
	FailedCash <FaildCsh>	[1..1]	±		725

3.4.3.2.5.2.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.5.2.2.2.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			720
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		721
Or}	Data <Data>	[1..1]			721
	FailedSecurities <FaildScties>	[1..1]	±		721
	FailedCash <FaildCsh>	[1..1]	±		721
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			722
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		722
Or}	Data <Data>	[1..1]			722
	FailedSecurities <FaildScties>	[1..1]	±		722
	FailedCash <FaildCsh>	[1..1]	±		723
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			723
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		723
Or}	Data <Data>	[1..1]			723
	FailedSecurities <FaildScties>	[1..1]	±		724
	FailedCash <FaildCsh>	[1..1]	±		724
	FreeOfPayment <FreeOfPmt>	[1..1]			724
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		725
Or}	Data <Data>	[1..1]			725
	FailedSecurities <FaildScties>	[1..1]	±		725
	FailedCash <FaildCsh>	[1..1]	±		725

3.4.3.2.5.2.2.2.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		721
Or}	Data <Data>	[1..1]			721
	FailedSecurities <FaildScties>	[1..1]	±		721
	FailedCash <FaildCsh>	[1..1]	±		721

3.4.3.2.5.2.2.2.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.5.2.2.2.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		721
	FailedCash <FaildCsh>	[1..1]	±		721

3.4.3.2.5.2.2.2.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.2.2.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.2.2.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		722
Or}	Data <Data>	[1..1]			722
	FailedSecurities <FaillScties>	[1..1]	±		722
	FailedCash <FaillCsh>	[1..1]	±		723

3.4.3.2.5.2.2.2.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.5.2.2.2.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScties>	[1..1]	±		722
	FailedCash <FaillCsh>	[1..1]	±		723

3.4.3.2.5.2.2.2.2.2.2.1 FailedSecurities <FaillScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActrn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.2.2.2.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see ["SettlementTotalData1Choice"](#) on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.2.2.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlrvy> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		723
Or}	Data <Data>	[1..1]			723
	FailedSecurities <FaildSceties>	[1..1]	±		724
	FailedCash <FaildCsh>	[1..1]	±		724

3.4.3.2.5.2.2.2.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.5.2.2.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		724
	FailedCash <FaildCsh>	[1..1]	±		724

3.4.3.2.5.2.2.2.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.2.2.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.2.2.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		725
Or}	Data <Data>	[1..1]			725
	FailedSecurities <FaildScies>	[1..1]	±		725
	FailedCash <FaildCsh>	[1..1]	±		725

3.4.3.2.5.2.2.2.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.5.2.2.2.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		725
	FailedCash <FaildCsh>	[1..1]	±		725

3.4.3.2.5.2.2.2.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.2.2.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.3 SecuritiesLendingOrBorrowing <SctiesLndgOrBrrwg>*Presence:* [1..1]*Definition:* Relates to a securities lending or borrowing operation.

SecuritiesLendingOrBorrowing <SctiesLndgOrBrrwg> contains one of the following **SettlementFailsDailyCSD1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		727
Or}	Data <Data>	[1..1]			727
	IntraCSD <IntraCSD>	[1..1]			729
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		730
Or}	Data <Data>	[1..1]			731
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			731
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		732
Or}	Data <Data>	[1..1]			732
	FailedSecurities <FaildScties>	[1..1]	±		732
	FailedCash <FaildCsh>	[1..1]	±		732
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			733
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		733
Or}	Data <Data>	[1..1]			733
	FailedSecurities <FaildScties>	[1..1]	±		733
	FailedCash <FaildCsh>	[1..1]	±		734
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			734
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		734
Or}	Data <Data>	[1..1]			734
	FailedSecurities <FaildScties>	[1..1]	±		735
	FailedCash <FaildCsh>	[1..1]	±		735
	FreeOfPayment <FreeOfPmt>	[1..1]			735
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		736
Or}	Data <Data>	[1..1]			736
	FailedSecurities <FaildScties>	[1..1]	±		736
	FailedCash <FaildCsh>	[1..1]	±		736
	CrossCSD <CrossCSD>	[1..1]			736
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		737
Or}	Data <Data>	[1..1]			738
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			738
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		739

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			739
	FailedSecurities <FaildScies>	[1..1]	±		739
	FailedCash <FaildCsh>	[1..1]	±		739
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			740
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		740
Or}	Data <Data>	[1..1]			740
	FailedSecurities <FaildScies>	[1..1]	±		740
	FailedCash <FaildCsh>	[1..1]	±		741
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			741
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		741
Or}	Data <Data>	[1..1]			741
	FailedSecurities <FaildScies>	[1..1]	±		742
	FailedCash <FaildCsh>	[1..1]	±		742
	FreeOfPayment <FreeOfPmt>	[1..1]			742
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		743
Or}	Data <Data>	[1..1]			743
	FailedSecurities <FaildScies>	[1..1]	±		743
	FailedCash <FaildCsh>	[1..1]	±		743

3.4.3.2.5.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.5.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementFailsDailyCSD3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraCSD <IntraCSD>	[1..1]			729
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		730
Or}	Data <Data>	[1..1]			731
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			731
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		732
Or}	Data <Data>	[1..1]			732
	FailedSecurities <FaildScies>	[1..1]	±		732
	FailedCash <FaildCsh>	[1..1]	±		732
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			733
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		733
Or}	Data <Data>	[1..1]			733
	FailedSecurities <FaildScies>	[1..1]	±		733
	FailedCash <FaildCsh>	[1..1]	±		734
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			734
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		734
Or}	Data <Data>	[1..1]			734
	FailedSecurities <FaildScies>	[1..1]	±		735
	FailedCash <FaildCsh>	[1..1]	±		735
	FreeOfPayment <FreeOfPmt>	[1..1]			735
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		736
Or}	Data <Data>	[1..1]			736
	FailedSecurities <FaildScies>	[1..1]	±		736
	FailedCash <FaildCsh>	[1..1]	±		736
	CrossCSD <CrossCSD>	[1..1]			736
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		737
Or}	Data <Data>	[1..1]			738
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			738
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		739
Or}	Data <Data>	[1..1]			739
	FailedSecurities <FaildScies>	[1..1]	±		739
	FailedCash <FaildCsh>	[1..1]	±		739

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			740
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		740
Or}	Data <Data>	[1..1]			740
	FailedSecurities <FaildScties>	[1..1]	±		740
	FailedCash <FaildCsh>	[1..1]	±		741
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			741
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		741
Or}	Data <Data>	[1..1]			741
	FailedSecurities <FaildScties>	[1..1]	±		742
	FailedCash <FaildCsh>	[1..1]	±		742
	FreeOfPayment <FreeOfPmt>	[1..1]			742
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		743
Or}	Data <Data>	[1..1]			743
	FailedSecurities <FaildScties>	[1..1]	±		743
	FailedCash <FaildCsh>	[1..1]	±		743

3.4.3.2.5.2.3.2.1 IntraCSD <IntraCSD>

Presence: [1..1]

Definition: Intra-CSD settlement instructions data.

IntraCSD <IntraCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		730
Or}	Data <Data>	[1..1]			731
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			731
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		732
Or}	Data <Data>	[1..1]			732
	FailedSecurities <FaildScties>	[1..1]	±		732
	FailedCash <FaildCsh>	[1..1]	±		732
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			733
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		733
Or}	Data <Data>	[1..1]			733
	FailedSecurities <FaildScties>	[1..1]	±		733
	FailedCash <FaildCsh>	[1..1]	±		734
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			734
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		734
Or}	Data <Data>	[1..1]			734
	FailedSecurities <FaildScties>	[1..1]	±		735
	FailedCash <FaildCsh>	[1..1]	±		735
	FreeOfPayment <FreeOfPmt>	[1..1]			735
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		736
Or}	Data <Data>	[1..1]			736
	FailedSecurities <FaildScties>	[1..1]	±		736
	FailedCash <FaildCsh>	[1..1]	±		736

3.4.3.2.5.2.3.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.5.2.3.2.1.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			731
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		732
Or}	Data <Data>	[1..1]			732
	FailedSecurities <FaildScties>	[1..1]	±		732
	FailedCash <FaildCsh>	[1..1]	±		732
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			733
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		733
Or}	Data <Data>	[1..1]			733
	FailedSecurities <FaildScties>	[1..1]	±		733
	FailedCash <FaildCsh>	[1..1]	±		734
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			734
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		734
Or}	Data <Data>	[1..1]			734
	FailedSecurities <FaildScties>	[1..1]	±		735
	FailedCash <FaildCsh>	[1..1]	±		735
	FreeOfPayment <FreeOfPmt>	[1..1]			735
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		736
Or}	Data <Data>	[1..1]			736
	FailedSecurities <FaildScties>	[1..1]	±		736
	FailedCash <FaildCsh>	[1..1]	±		736

3.4.3.2.5.2.3.2.1.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		732
Or}	Data <Data>	[1..1]			732
	FailedSecurities <FaildScties>	[1..1]	±		732
	FailedCash <FaildCsh>	[1..1]	±		732

3.4.3.2.5.2.3.2.1.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.5.2.3.2.1.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		732
	FailedCash <FaildCsh>	[1..1]	±		732

3.4.3.2.5.2.3.2.1.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.3.2.1.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaileCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.3.2.1.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		733
Or}	Data <Data>	[1..1]			733
	FailedSecurities <FaileScties>	[1..1]	±		733
	FailedCash <FaileCsh>	[1..1]	±		734

3.4.3.2.5.2.3.2.1.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.5.2.3.2.1.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaileScties>	[1..1]	±		733
	FailedCash <FaileCsh>	[1..1]	±		734

3.4.3.2.5.2.3.2.1.2.2.2.1 FailedSecurities <FaileScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.3.2.1.2.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.3.2.1.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		734
Or}	Data <Data>	[1..1]			734
	FailedSecurities <FailedScities>	[1..1]	±		735
	FailedCash <FailedCsh>	[1..1]	±		735

3.4.3.2.5.2.3.2.1.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.5.2.3.2.1.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		735
	FailedCash <FaildCsh>	[1..1]	±		735

3.4.3.2.5.2.3.2.1.2.3.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.3.2.1.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.3.2.1.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		736
Or}	Data <Data>	[1..1]			736
	FailedSecurities <FaildScties>	[1..1]	±		736
	FailedCash <FaildCsh>	[1..1]	±		736

3.4.3.2.5.2.3.2.1.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.5.2.3.2.1.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		736
	FailedCash <FaildCsh>	[1..1]	±		736

3.4.3.2.5.2.3.2.1.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.3.2.1.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.3.2.2 CrossCSD <CrossCSD>*Presence:* [1..1]*Definition:* Cross-CSD settlement instructions data.

CrossCSD <CrossCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		737
Or}	Data <Data>	[1..1]			738
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			738
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		739
Or}	Data <Data>	[1..1]			739
	FailedSecurities <FaildScties>	[1..1]	±		739
	FailedCash <FaildCsh>	[1..1]	±		739
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			740
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		740
Or}	Data <Data>	[1..1]			740
	FailedSecurities <FaildScties>	[1..1]	±		740
	FailedCash <FaildCsh>	[1..1]	±		741
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			741
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		741
Or}	Data <Data>	[1..1]			741
	FailedSecurities <FaildScties>	[1..1]	±		742
	FailedCash <FaildCsh>	[1..1]	±		742
	FreeOfPayment <FreeOfPmt>	[1..1]			742
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		743
Or}	Data <Data>	[1..1]			743
	FailedSecurities <FaildScties>	[1..1]	±		743
	FailedCash <FaildCsh>	[1..1]	±		743

3.4.3.2.5.2.3.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.5.2.3.2.2.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			738
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		739
Or}	Data <Data>	[1..1]			739
	FailedSecurities <FaildScties>	[1..1]	±		739
	FailedCash <FaildCsh>	[1..1]	±		739
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			740
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		740
Or}	Data <Data>	[1..1]			740
	FailedSecurities <FaildScties>	[1..1]	±		740
	FailedCash <FaildCsh>	[1..1]	±		741
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			741
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		741
Or}	Data <Data>	[1..1]			741
	FailedSecurities <FaildScties>	[1..1]	±		742
	FailedCash <FaildCsh>	[1..1]	±		742
	FreeOfPayment <FreeOfPmt>	[1..1]			742
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		743
Or}	Data <Data>	[1..1]			743
	FailedSecurities <FaildScties>	[1..1]	±		743
	FailedCash <FaildCsh>	[1..1]	±		743

3.4.3.2.5.2.3.2.2.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		739
Or}	Data <Data>	[1..1]			739
	FailedSecurities <FaildScties>	[1..1]	±		739
	FailedCash <FaildCsh>	[1..1]	±		739

3.4.3.2.5.2.3.2.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.5.2.3.2.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		739
	FailedCash <FaildCsh>	[1..1]	±		739

3.4.3.2.5.2.3.2.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.3.2.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.3.2.2.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		740
Or}	Data <Data>	[1..1]			740
	FailedSecurities <FaillScties>	[1..1]	±		740
	FailedCash <FaillCsh>	[1..1]	±		741

3.4.3.2.5.2.3.2.2.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.5.2.3.2.2.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScties>	[1..1]	±		740
	FailedCash <FaillCsh>	[1..1]	±		741

3.4.3.2.5.2.3.2.2.2.2.2.1 FailedSecurities <FaillScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.3.2.2.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.3.2.2.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		741
Or}	Data <Data>	[1..1]			741
	FailedSecurities <FailedScities>	[1..1]	±		742
	FailedCash <FailedCsh>	[1..1]	±		742

3.4.3.2.5.2.3.2.2.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.5.2.3.2.2.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		742
	FailedCash <FaildCsh>	[1..1]	±		742

3.4.3.2.5.2.3.2.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.3.2.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.3.2.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		743
Or}	Data <Data>	[1..1]			743
	FailedSecurities <FaildScies>	[1..1]	±		743
	FailedCash <FaildCsh>	[1..1]	±		743

3.4.3.2.5.2.3.2.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.5.2.3.2.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		743
	FailedCash <FaildCsh>	[1..1]	±		743

3.4.3.2.5.2.3.2.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.3.2.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.4 RepurchaseAgreement <RpAgrmt>*Presence:* [1..1]*Definition:* Repurchase transactions.

RepurchaseAgreement <RpAgrmt> contains one of the following **SettlementFailsDailyCSD1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		745
Or}	Data <Data>	[1..1]			745
	IntraCSD <IntraCSD>	[1..1]			747
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		748
Or}	Data <Data>	[1..1]			749
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			749
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		750
Or}	Data <Data>	[1..1]			750
	FailedSecurities <FaildScities>	[1..1]	±		750
	FailedCash <FaildCsh>	[1..1]	±		750
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			751
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		751
Or}	Data <Data>	[1..1]			751
	FailedSecurities <FaildScities>	[1..1]	±		751
	FailedCash <FaildCsh>	[1..1]	±		752
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			752
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		752
Or}	Data <Data>	[1..1]			752
	FailedSecurities <FaildScities>	[1..1]	±		753
	FailedCash <FaildCsh>	[1..1]	±		753
	FreeOfPayment <FreeOfPmt>	[1..1]			753
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		754
Or}	Data <Data>	[1..1]			754
	FailedSecurities <FaildScities>	[1..1]	±		754
	FailedCash <FaildCsh>	[1..1]	±		754
	CrossCSD <CrossCSD>	[1..1]			754
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		755
Or}	Data <Data>	[1..1]			756
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			756
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		757

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			757
	FailedSecurities <FaildScies>	[1..1]	±		757
	FailedCash <FaildCsh>	[1..1]	±		757
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			758
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		758
Or}	Data <Data>	[1..1]			758
	FailedSecurities <FaildScies>	[1..1]	±		758
	FailedCash <FaildCsh>	[1..1]	±		759
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			759
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		759
Or}	Data <Data>	[1..1]			759
	FailedSecurities <FaildScies>	[1..1]	±		760
	FailedCash <FaildCsh>	[1..1]	±		760
	FreeOfPayment <FreeOfPmt>	[1..1]			760
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		761
Or}	Data <Data>	[1..1]			761
	FailedSecurities <FaildScies>	[1..1]	±		761
	FailedCash <FaildCsh>	[1..1]	±		761

3.4.3.2.5.2.4.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.5.2.4.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementFailsDailyCSD3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraCSD <IntraCSD>	[1..1]			747
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		748
Or}	Data <Data>	[1..1]			749
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			749
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		750
Or}	Data <Data>	[1..1]			750
	FailedSecurities <FaildScies>	[1..1]	±		750
	FailedCash <FaildCsh>	[1..1]	±		750
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			751
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		751
Or}	Data <Data>	[1..1]			751
	FailedSecurities <FaildScies>	[1..1]	±		751
	FailedCash <FaildCsh>	[1..1]	±		752
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			752
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		752
Or}	Data <Data>	[1..1]			752
	FailedSecurities <FaildScies>	[1..1]	±		753
	FailedCash <FaildCsh>	[1..1]	±		753
	FreeOfPayment <FreeOfPmt>	[1..1]			753
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		754
Or}	Data <Data>	[1..1]			754
	FailedSecurities <FaildScies>	[1..1]	±		754
	FailedCash <FaildCsh>	[1..1]	±		754
	CrossCSD <CrossCSD>	[1..1]			754
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		755
Or}	Data <Data>	[1..1]			756
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			756
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		757
Or}	Data <Data>	[1..1]			757
	FailedSecurities <FaildScies>	[1..1]	±		757
	FailedCash <FaildCsh>	[1..1]	±		757

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			758
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		758
Or}	Data <Data>	[1..1]			758
	FailedSecurities <FaildScties>	[1..1]	±		758
	FailedCash <FaildCsh>	[1..1]	±		759
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			759
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		759
Or}	Data <Data>	[1..1]			759
	FailedSecurities <FaildScties>	[1..1]	±		760
	FailedCash <FaildCsh>	[1..1]	±		760
	FreeOfPayment <FreeOfPmt>	[1..1]			760
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		761
Or}	Data <Data>	[1..1]			761
	FailedSecurities <FaildScties>	[1..1]	±		761
	FailedCash <FaildCsh>	[1..1]	±		761

3.4.3.2.5.2.4.2.1 IntraCSD <IntraCSD>

Presence: [1..1]

Definition: Intra-CSD settlement instructions data.

IntraCSD <IntraCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		748
Or}	Data <Data>	[1..1]			749
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			749
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		750
Or}	Data <Data>	[1..1]			750
	FailedSecurities <FaildScties>	[1..1]	±		750
	FailedCash <FaildCsh>	[1..1]	±		750
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			751
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		751
Or}	Data <Data>	[1..1]			751
	FailedSecurities <FaildScties>	[1..1]	±		751
	FailedCash <FaildCsh>	[1..1]	±		752
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			752
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		752
Or}	Data <Data>	[1..1]			752
	FailedSecurities <FaildScties>	[1..1]	±		753
	FailedCash <FaildCsh>	[1..1]	±		753
	FreeOfPayment <FreeOfPmt>	[1..1]			753
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		754
Or}	Data <Data>	[1..1]			754
	FailedSecurities <FaildScties>	[1..1]	±		754
	FailedCash <FaildCsh>	[1..1]	±		754

3.4.3.2.5.2.4.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.5.2.4.2.1.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			749
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		750
Or}	Data <Data>	[1..1]			750
	FailedSecurities <FaildScties>	[1..1]	±		750
	FailedCash <FaildCsh>	[1..1]	±		750
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			751
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		751
Or}	Data <Data>	[1..1]			751
	FailedSecurities <FaildScties>	[1..1]	±		751
	FailedCash <FaildCsh>	[1..1]	±		752
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			752
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		752
Or}	Data <Data>	[1..1]			752
	FailedSecurities <FaildScties>	[1..1]	±		753
	FailedCash <FaildCsh>	[1..1]	±		753
	FreeOfPayment <FreeOfPmt>	[1..1]			753
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		754
Or}	Data <Data>	[1..1]			754
	FailedSecurities <FaildScties>	[1..1]	±		754
	FailedCash <FaildCsh>	[1..1]	±		754

3.4.3.2.5.2.4.2.1.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		750
Or}	Data <Data>	[1..1]			750
	FailedSecurities <FaildScties>	[1..1]	±		750
	FailedCash <FaildCsh>	[1..1]	±		750

3.4.3.2.5.2.4.2.1.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.5.2.4.2.1.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		750
	FailedCash <FaildCsh>	[1..1]	±		750

3.4.3.2.5.2.4.2.1.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.4.2.1.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.4.2.1.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		751
Or}	Data <Data>	[1..1]			751
	FailedSecurities <FaildScities>	[1..1]	±		751
	FailedCash <FaildCsh>	[1..1]	±		752

3.4.3.2.5.2.4.2.1.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.5.2.4.2.1.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScities>	[1..1]	±		751
	FailedCash <FaildCsh>	[1..1]	±		752

3.4.3.2.5.2.4.2.1.2.2.2.1 FailedSecurities <FaildScities>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.4.2.1.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.4.2.1.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		752
Or}	Data <Data>	[1..1]			752
	FailedSecurities <FailedScities>	[1..1]	±		753
	FailedCash <FailedCsh>	[1..1]	±		753

3.4.3.2.5.2.4.2.1.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.5.2.4.2.1.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		753
	FailedCash <FaildCsh>	[1..1]	±		753

3.4.3.2.5.2.4.2.1.2.3.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.4.2.1.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.4.2.1.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		754
Or}	Data <Data>	[1..1]			754
	FailedSecurities <FaildScties>	[1..1]	±		754
	FailedCash <FaildCsh>	[1..1]	±		754

3.4.3.2.5.2.4.2.1.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.5.2.4.2.1.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		754
	FailedCash <FaildCsh>	[1..1]	±		754

3.4.3.2.5.2.4.2.1.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.4.2.1.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.4.2.2 CrossCSD <CrossCSD>*Presence:* [1..1]*Definition:* Cross-CSD settlement instructions data.

CrossCSD <CrossCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		755
Or}	Data <Data>	[1..1]			756
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			756
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		757
Or}	Data <Data>	[1..1]			757
	FailedSecurities <FaildScties>	[1..1]	±		757
	FailedCash <FaildCsh>	[1..1]	±		757
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			758
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		758
Or}	Data <Data>	[1..1]			758
	FailedSecurities <FaildScties>	[1..1]	±		758
	FailedCash <FaildCsh>	[1..1]	±		759
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			759
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		759
Or}	Data <Data>	[1..1]			759
	FailedSecurities <FaildScties>	[1..1]	±		760
	FailedCash <FaildCsh>	[1..1]	±		760
	FreeOfPayment <FreeOfPmt>	[1..1]			760
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		761
Or}	Data <Data>	[1..1]			761
	FailedSecurities <FaildScties>	[1..1]	±		761
	FailedCash <FaildCsh>	[1..1]	±		761

3.4.3.2.5.2.4.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.5.2.4.2.2.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			756
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		757
Or}	Data <Data>	[1..1]			757
	FailedSecurities <FaildScties>	[1..1]	±		757
	FailedCash <FaildCsh>	[1..1]	±		757
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			758
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		758
Or}	Data <Data>	[1..1]			758
	FailedSecurities <FaildScties>	[1..1]	±		758
	FailedCash <FaildCsh>	[1..1]	±		759
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			759
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		759
Or}	Data <Data>	[1..1]			759
	FailedSecurities <FaildScties>	[1..1]	±		760
	FailedCash <FaildCsh>	[1..1]	±		760
	FreeOfPayment <FreeOfPmt>	[1..1]			760
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		761
Or}	Data <Data>	[1..1]			761
	FailedSecurities <FaildScties>	[1..1]	±		761
	FailedCash <FaildCsh>	[1..1]	±		761

3.4.3.2.5.2.4.2.2.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		757
Or}	Data <Data>	[1..1]			757
	FailedSecurities <FaildScties>	[1..1]	±		757
	FailedCash <FaildCsh>	[1..1]	±		757

3.4.3.2.5.2.4.2.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.5.2.4.2.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		757
	FailedCash <FaildCsh>	[1..1]	±		757

3.4.3.2.5.2.4.2.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.4.2.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.4.2.2.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		758
Or}	Data <Data>	[1..1]			758
	FailedSecurities <FaillScies>	[1..1]	±		758
	FailedCash <FaillCsh>	[1..1]	±		759

3.4.3.2.5.2.4.2.2.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.5.2.4.2.2.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScies>	[1..1]	±		758
	FailedCash <FaillCsh>	[1..1]	±		759

3.4.3.2.5.2.4.2.2.2.2.2.1 FailedSecurities <FaillScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.4.2.2.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.4.2.2.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		759
Or}	Data <Data>	[1..1]			759
	FailedSecurities <FailedScities>	[1..1]	±		760
	FailedCash <FailedCsh>	[1..1]	±		760

3.4.3.2.5.2.4.2.2.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.5.2.4.2.2.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		760
	FailedCash <FaildCsh>	[1..1]	±		760

3.4.3.2.5.2.4.2.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.4.2.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.4.2.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		761
Or}	Data <Data>	[1..1]			761
	FailedSecurities <FaildScies>	[1..1]	±		761
	FailedCash <FaildCsh>	[1..1]	±		761

3.4.3.2.5.2.4.2.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.5.2.4.2.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		761
	FailedCash <FaildCsh>	[1..1]	±		761

3.4.3.2.5.2.4.2.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.4.2.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.5 Other <Othr>*Presence:* [1..1]*Definition:* Covers any securities transactions type not covered as a dedicated type.

Other <Othr> contains one of the following **SettlementFailsDailyCSD1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		763
Or}	Data <Data>	[1..1]			763
	IntraCSD <IntraCSD>	[1..1]			765
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		766
Or}	Data <Data>	[1..1]			767
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			767
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		768
Or}	Data <Data>	[1..1]			768
	FailedSecurities <FaildScies>	[1..1]	±		768
	FailedCash <FaildCsh>	[1..1]	±		768
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			769
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		769
Or}	Data <Data>	[1..1]			769
	FailedSecurities <FaildScies>	[1..1]	±		769
	FailedCash <FaildCsh>	[1..1]	±		770
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			770
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		770
Or}	Data <Data>	[1..1]			770
	FailedSecurities <FaildScies>	[1..1]	±		771
	FailedCash <FaildCsh>	[1..1]	±		771
	FreeOfPayment <FreeOfPmt>	[1..1]			771
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		772
Or}	Data <Data>	[1..1]			772
	FailedSecurities <FaildScies>	[1..1]	±		772
	FailedCash <FaildCsh>	[1..1]	±		772
	CrossCSD <CrossCSD>	[1..1]			772
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		773
Or}	Data <Data>	[1..1]			774
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			774
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		775
Or}	Data <Data>	[1..1]			775

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		775
	FailedCash <FaildCsh>	[1..1]	±		775
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			776
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		776
Or}	Data <Data>	[1..1]			776
	FailedSecurities <FaildScies>	[1..1]	±		776
	FailedCash <FaildCsh>	[1..1]	±		777
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			777
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		777
Or}	Data <Data>	[1..1]			777
	FailedSecurities <FaildScies>	[1..1]	±		778
	FailedCash <FaildCsh>	[1..1]	±		778
	FreeOfPayment <FreeOfPmt>	[1..1]			778
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		779
Or}	Data <Data>	[1..1]			779
	FailedSecurities <FaildScies>	[1..1]	±		779
	FailedCash <FaildCsh>	[1..1]	±		779

3.4.3.2.5.2.5.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.5.2.5.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementFailsDailyCSD3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraCSD <IntraCSD>	[1..1]			765
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		766
Or}	Data <Data>	[1..1]			767
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			767
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		768
Or}	Data <Data>	[1..1]			768
	FailedSecurities <FaildScies>	[1..1]	±		768
	FailedCash <FaildCsh>	[1..1]	±		768
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			769
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		769
Or}	Data <Data>	[1..1]			769
	FailedSecurities <FaildScies>	[1..1]	±		769
	FailedCash <FaildCsh>	[1..1]	±		770
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			770
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		770
Or}	Data <Data>	[1..1]			770
	FailedSecurities <FaildScies>	[1..1]	±		771
	FailedCash <FaildCsh>	[1..1]	±		771
	FreeOfPayment <FreeOfPmt>	[1..1]			771
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		772
Or}	Data <Data>	[1..1]			772
	FailedSecurities <FaildScies>	[1..1]	±		772
	FailedCash <FaildCsh>	[1..1]	±		772
	CrossCSD <CrossCSD>	[1..1]			772
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		773
Or}	Data <Data>	[1..1]			774
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			774
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		775
Or}	Data <Data>	[1..1]			775
	FailedSecurities <FaildScies>	[1..1]	±		775
	FailedCash <FaildCsh>	[1..1]	±		775

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			776
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		776
Or}	Data <Data>	[1..1]			776
	FailedSecurities <FaildScties>	[1..1]	±		776
	FailedCash <FaildCsh>	[1..1]	±		777
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			777
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		777
Or}	Data <Data>	[1..1]			777
	FailedSecurities <FaildScties>	[1..1]	±		778
	FailedCash <FaildCsh>	[1..1]	±		778
	FreeOfPayment <FreeOfPmt>	[1..1]			778
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		779
Or}	Data <Data>	[1..1]			779
	FailedSecurities <FaildScties>	[1..1]	±		779
	FailedCash <FaildCsh>	[1..1]	±		779

3.4.3.2.5.2.5.2.1 IntraCSD <IntraCSD>

Presence: [1..1]

Definition: Intra-CSD settlement instructions data.

IntraCSD <IntraCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		766
Or}	Data <Data>	[1..1]			767
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			767
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		768
Or}	Data <Data>	[1..1]			768
	FailedSecurities <FaildScties>	[1..1]	±		768
	FailedCash <FaildCsh>	[1..1]	±		768
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			769
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		769
Or}	Data <Data>	[1..1]			769
	FailedSecurities <FaildScties>	[1..1]	±		769
	FailedCash <FaildCsh>	[1..1]	±		770
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			770
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		770
Or}	Data <Data>	[1..1]			770
	FailedSecurities <FaildScties>	[1..1]	±		771
	FailedCash <FaildCsh>	[1..1]	±		771
	FreeOfPayment <FreeOfPmt>	[1..1]			771
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		772
Or}	Data <Data>	[1..1]			772
	FailedSecurities <FaildScties>	[1..1]	±		772
	FailedCash <FaildCsh>	[1..1]	±		772

3.4.3.2.5.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.5.2.5.2.1.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			767
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		768
Or}	Data <Data>	[1..1]			768
	FailedSecurities <FaildScties>	[1..1]	±		768
	FailedCash <FaildCsh>	[1..1]	±		768
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			769
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		769
Or}	Data <Data>	[1..1]			769
	FailedSecurities <FaildScties>	[1..1]	±		769
	FailedCash <FaildCsh>	[1..1]	±		770
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			770
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		770
Or}	Data <Data>	[1..1]			770
	FailedSecurities <FaildScties>	[1..1]	±		771
	FailedCash <FaildCsh>	[1..1]	±		771
	FreeOfPayment <FreeOfPmt>	[1..1]			771
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		772
Or}	Data <Data>	[1..1]			772
	FailedSecurities <FaildScties>	[1..1]	±		772
	FailedCash <FaildCsh>	[1..1]	±		772

3.4.3.2.5.2.5.2.1.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		768
Or}	Data <Data>	[1..1]			768
	FailedSecurities <FaildScties>	[1..1]	±		768
	FailedCash <FaildCsh>	[1..1]	±		768

3.4.3.2.5.2.5.2.1.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.5.2.5.2.1.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		768
	FailedCash <FaildCsh>	[1..1]	±		768

3.4.3.2.5.2.5.2.1.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.5.2.1.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.5.2.1.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		769
Or}	Data <Data>	[1..1]			769
	FailedSecurities <FaildScities>	[1..1]	±		769
	FailedCash <FaildCsh>	[1..1]	±		770

3.4.3.2.5.2.5.2.1.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.5.2.5.2.1.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScities>	[1..1]	±		769
	FailedCash <FaildCsh>	[1..1]	±		770

3.4.3.2.5.2.5.2.1.2.2.2.1 FailedSecurities <FaildScities>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.5.2.1.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.5.2.1.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		770
Or}	Data <Data>	[1..1]			770
	FailedSecurities <FailedScities>	[1..1]	±		771
	FailedCash <FailedCsh>	[1..1]	±		771

3.4.3.2.5.2.5.2.1.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.5.2.5.2.1.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		771
	FailedCash <FaildCsh>	[1..1]	±		771

3.4.3.2.5.2.5.2.1.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.5.2.1.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.5.2.1.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		772
Or}	Data <Data>	[1..1]			772
	FailedSecurities <FaildScies>	[1..1]	±		772
	FailedCash <FaildCsh>	[1..1]	±		772

3.4.3.2.5.2.5.2.1.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.5.2.5.2.1.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		772
	FailedCash <FaildCsh>	[1..1]	±		772

3.4.3.2.5.2.5.2.1.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.5.2.1.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.5.2.2 CrossCSD <CrossCSD>*Presence:* [1..1]*Definition:* Cross-CSD settlement instructions data.

CrossCSD <CrossCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		773
Or}	Data <Data>	[1..1]			774
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			774
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		775
Or}	Data <Data>	[1..1]			775
	FailedSecurities <FaildScties>	[1..1]	±		775
	FailedCash <FaildCsh>	[1..1]	±		775
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			776
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		776
Or}	Data <Data>	[1..1]			776
	FailedSecurities <FaildScties>	[1..1]	±		776
	FailedCash <FaildCsh>	[1..1]	±		777
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			777
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		777
Or}	Data <Data>	[1..1]			777
	FailedSecurities <FaildScties>	[1..1]	±		778
	FailedCash <FaildCsh>	[1..1]	±		778
	FreeOfPayment <FreeOfPmt>	[1..1]			778
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		779
Or}	Data <Data>	[1..1]			779
	FailedSecurities <FaildScties>	[1..1]	±		779
	FailedCash <FaildCsh>	[1..1]	±		779

3.4.3.2.5.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.5.2.5.2.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			774
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		775
Or}	Data <Data>	[1..1]			775
	FailedSecurities <FaildScties>	[1..1]	±		775
	FailedCash <FaildCsh>	[1..1]	±		775
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			776
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		776
Or}	Data <Data>	[1..1]			776
	FailedSecurities <FaildScties>	[1..1]	±		776
	FailedCash <FaildCsh>	[1..1]	±		777
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			777
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		777
Or}	Data <Data>	[1..1]			777
	FailedSecurities <FaildScties>	[1..1]	±		778
	FailedCash <FaildCsh>	[1..1]	±		778
	FreeOfPayment <FreeOfPmt>	[1..1]			778
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		779
Or}	Data <Data>	[1..1]			779
	FailedSecurities <FaildScties>	[1..1]	±		779
	FailedCash <FaildCsh>	[1..1]	±		779

3.4.3.2.5.2.5.2.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		775
Or}	Data <Data>	[1..1]			775
	FailedSecurities <FaildScties>	[1..1]	±		775
	FailedCash <FaildCsh>	[1..1]	±		775

3.4.3.2.5.2.5.2.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.5.2.5.2.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		775
	FailedCash <FaildCsh>	[1..1]	±		775

3.4.3.2.5.2.5.2.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.5.2.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.5.2.2.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		776
Or}	Data <Data>	[1..1]			776
	FailedSecurities <FaillScties>	[1..1]	±		776
	FailedCash <FaillCsh>	[1..1]	±		777

3.4.3.2.5.2.5.2.2.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.5.2.5.2.2.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScties>	[1..1]	±		776
	FailedCash <FaillCsh>	[1..1]	±		777

3.4.3.2.5.2.5.2.2.2.2.2.1 FailedSecurities <FaillScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.5.2.2.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.5.2.2.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		777
Or}	Data <Data>	[1..1]			777
	FailedSecurities <FailedScities>	[1..1]	±		778
	FailedCash <FailedCsh>	[1..1]	±		778

3.4.3.2.5.2.5.2.2.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.5.2.5.2.2.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		778
	FailedCash <FaildCsh>	[1..1]	±		778

3.4.3.2.5.2.5.2.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.5.2.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.5.2.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		779
Or}	Data <Data>	[1..1]			779
	FailedSecurities <FaildScies>	[1..1]	±		779
	FailedCash <FaildCsh>	[1..1]	±		779

3.4.3.2.5.2.5.2.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.5.2.5.2.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		779
	FailedCash <FaildCsh>	[1..1]	±		779

3.4.3.2.5.2.5.2.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.5.2.5.2.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6 CollectiveInvestmentUndertakings <ClctvInvstmtUdrtkgs>*Presence:* [1..1]

Definition: Units in collective investment undertakings, other than ETFs.

CollectiveInvestmentUndertakings <ClIctvInvstmtUdrtkgs> contains one of the following
SettlementFailsDailyTransactionType1Choice elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		789
Or}	Data <Data>	[1..1]			789
	SecuritiesBuyOrSell <SctiesBuyOrSell>	[1..1]			797
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		799
Or}	Data <Data>	[1..1]			799
	IntraCSD <IntraCSD>	[1..1]			801
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		802
Or}	Data <Data>	[1..1]			803
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			803
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		804
Or}	Data <Data>	[1..1]			804
	FailedSecurities <FaildScties>	[1..1]	±		804
	FailedCash <FaildCsh>	[1..1]	±		804
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			805
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		805
Or}	Data <Data>	[1..1]			805
	FailedSecurities <FaildScties>	[1..1]	±		805
	FailedCash <FaildCsh>	[1..1]	±		806
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			806
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		806
Or}	Data <Data>	[1..1]			806
	FailedSecurities <FaildScties>	[1..1]	±		807
	FailedCash <FaildCsh>	[1..1]	±		807
	FreeOfPayment <FreeOfPmt>	[1..1]			807
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		808
Or}	Data <Data>	[1..1]			808
	FailedSecurities <FaildScties>	[1..1]	±		808
	FailedCash <FaildCsh>	[1..1]	±		808
	CrossCSD <CrossCSD>	[1..1]			808
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		809

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			810
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			810
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		811
Or}	Data <Data>	[1..1]			811
	FailedSecurities <FaildScities>	[1..1]	±		811
	FailedCash <FaildCsh>	[1..1]	±		811
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			812
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		812
Or}	Data <Data>	[1..1]			812
	FailedSecurities <FaildScities>	[1..1]	±		812
	FailedCash <FaildCsh>	[1..1]	±		813
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			813
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		813
Or}	Data <Data>	[1..1]			813
	FailedSecurities <FaildScities>	[1..1]	±		814
	FailedCash <FaildCsh>	[1..1]	±		814
	FreeOfPayment <FreeOfPmt>	[1..1]			814
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		815
Or}	Data <Data>	[1..1]			815
	FailedSecurities <FaildScities>	[1..1]	±		815
	FailedCash <FaildCsh>	[1..1]	±		815
	CollateralManagementOperation <CollMgmtOpr>	[1..1]			815
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		817
Or}	Data <Data>	[1..1]			817
	IntraCSD <IntraCSD>	[1..1]			819
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		820
Or}	Data <Data>	[1..1]			821
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			821
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		822
Or}	Data <Data>	[1..1]			822
	FailedSecurities <FaildScities>	[1..1]	±		822

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedCash <FaildCsh>	[1..1]	±		822
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			823
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		823
Or}	Data <Data>	[1..1]			823
	FailedSecurities <FaildScties>	[1..1]	±		823
	FailedCash <FaildCsh>	[1..1]	±		824
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			824
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		824
Or}	Data <Data>	[1..1]			824
	FailedSecurities <FaildScties>	[1..1]	±		825
	FailedCash <FaildCsh>	[1..1]	±		825
	FreeOfPayment <FreeOfPmt>	[1..1]			825
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		826
Or}	Data <Data>	[1..1]			826
	FailedSecurities <FaildScties>	[1..1]	±		826
	FailedCash <FaildCsh>	[1..1]	±		826
	CrossCSD <CrossCSD>	[1..1]			826
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		827
Or}	Data <Data>	[1..1]			828
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			828
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		829
Or}	Data <Data>	[1..1]			829
	FailedSecurities <FaildScties>	[1..1]	±		829
	FailedCash <FaildCsh>	[1..1]	±		829
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			830
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		830
Or}	Data <Data>	[1..1]			830
	FailedSecurities <FaildScties>	[1..1]	±		830
	FailedCash <FaildCsh>	[1..1]	±		831
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			831
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		831

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			831
	FailedSecurities <FaildScities>	[1..1]	±		832
	FailedCash <FaildCsh>	[1..1]	±		832
	FreeOfPayment <FreeOfPmt>	[1..1]			832
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		833
Or}	Data <Data>	[1..1]			833
	FailedSecurities <FaildScities>	[1..1]	±		833
	FailedCash <FaildCsh>	[1..1]	±		833
	SecuritiesLendingOrBorrowing <ScitiesLndgOrBrrwg>	[1..1]			833
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		835
Or}	Data <Data>	[1..1]			835
	IntraCSD <IntraCSD>	[1..1]			837
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		838
Or}	Data <Data>	[1..1]			839
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			839
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		840
Or}	Data <Data>	[1..1]			840
	FailedSecurities <FaildScities>	[1..1]	±		840
	FailedCash <FaildCsh>	[1..1]	±		840
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			841
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		841
Or}	Data <Data>	[1..1]			841
	FailedSecurities <FaildScities>	[1..1]	±		841
	FailedCash <FaildCsh>	[1..1]	±		842
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			842
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		842
Or}	Data <Data>	[1..1]			842
	FailedSecurities <FaildScities>	[1..1]	±		843
	FailedCash <FaildCsh>	[1..1]	±		843
	FreeOfPayment <FreeOfPmt>	[1..1]			843
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		844

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			844
	FailedSecurities <FaildScities>	[1..1]	±		844
	FailedCash <FaildCsh>	[1..1]	±		844
	CrossCSD <CrossCSD>	[1..1]			844
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		845
Or}	Data <Data>	[1..1]			846
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			846
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		847
Or}	Data <Data>	[1..1]			847
	FailedSecurities <FaildScities>	[1..1]	±		847
	FailedCash <FaildCsh>	[1..1]	±		847
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			848
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		848
Or}	Data <Data>	[1..1]			848
	FailedSecurities <FaildScities>	[1..1]	±		848
	FailedCash <FaildCsh>	[1..1]	±		849
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			849
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		849
Or}	Data <Data>	[1..1]			849
	FailedSecurities <FaildScities>	[1..1]	±		850
	FailedCash <FaildCsh>	[1..1]	±		850
	FreeOfPayment <FreeOfPmt>	[1..1]			850
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		851
Or}	Data <Data>	[1..1]			851
	FailedSecurities <FaildScities>	[1..1]	±		851
	FailedCash <FaildCsh>	[1..1]	±		851
	RepurchaseAgreement <RpAgrmt>	[1..1]			851
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		853
Or}	Data <Data>	[1..1]			853
	IntraCSD <IntraCSD>	[1..1]			855
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		856

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			857
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			857
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		858
Or}	Data <Data>	[1..1]			858
	FailedSecurities <FaildScities>	[1..1]	±		858
	FailedCash <FaildCsh>	[1..1]	±		858
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			859
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		859
Or}	Data <Data>	[1..1]			859
	FailedSecurities <FaildScities>	[1..1]	±		859
	FailedCash <FaildCsh>	[1..1]	±		860
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			860
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		860
Or}	Data <Data>	[1..1]			860
	FailedSecurities <FaildScities>	[1..1]	±		861
	FailedCash <FaildCsh>	[1..1]	±		861
	FreeOfPayment <FreeOfPmt>	[1..1]			861
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		862
Or}	Data <Data>	[1..1]			862
	FailedSecurities <FaildScities>	[1..1]	±		862
	FailedCash <FaildCsh>	[1..1]	±		862
	CrossCSD <CrossCSD>	[1..1]			862
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		863
Or}	Data <Data>	[1..1]			864
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			864
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		865
Or}	Data <Data>	[1..1]			865
	FailedSecurities <FaildScities>	[1..1]	±		865
	FailedCash <FaildCsh>	[1..1]	±		865
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			866
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		866

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			866
	FailedSecurities <FaildScities>	[1..1]	±		866
	FailedCash <FaildCsh>	[1..1]	±		867
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			867
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		867
Or}	Data <Data>	[1..1]			867
	FailedSecurities <FaildScities>	[1..1]	±		868
	FailedCash <FaildCsh>	[1..1]	±		868
	FreeOfPayment <FreeOfPmt>	[1..1]			868
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		869
Or}	Data <Data>	[1..1]			869
	FailedSecurities <FaildScities>	[1..1]	±		869
	FailedCash <FaildCsh>	[1..1]	±		869
	Other <Oth>	[1..1]			869
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		871
Or}	Data <Data>	[1..1]			871
	IntraCSD <IntraCSD>	[1..1]			873
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		874
Or}	Data <Data>	[1..1]			875
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			875
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		876
Or}	Data <Data>	[1..1]			876
	FailedSecurities <FaildScities>	[1..1]	±		876
	FailedCash <FaildCsh>	[1..1]	±		876
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			877
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		877
Or}	Data <Data>	[1..1]			877
	FailedSecurities <FaildScities>	[1..1]	±		877
	FailedCash <FaildCsh>	[1..1]	±		878
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			878
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		878

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			878
	FailedSecurities <FaildScities>	[1..1]	±		879
	FailedCash <FaildCsh>	[1..1]	±		879
	FreeOfPayment <FreeOfPmt>	[1..1]			879
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		880
Or}	Data <Data>	[1..1]			880
	FailedSecurities <FaildScities>	[1..1]	±		880
	FailedCash <FaildCsh>	[1..1]	±		880
	CrossCSD <CrossCSD>	[1..1]			880
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		881
Or}	Data <Data>	[1..1]			882
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			882
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		883
Or}	Data <Data>	[1..1]			883
	FailedSecurities <FaildScities>	[1..1]	±		883
	FailedCash <FaildCsh>	[1..1]	±		883
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			884
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		884
Or}	Data <Data>	[1..1]			884
	FailedSecurities <FaildScities>	[1..1]	±		884
	FailedCash <FaildCsh>	[1..1]	±		885
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			885
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		885
Or}	Data <Data>	[1..1]			885
	FailedSecurities <FaildScities>	[1..1]	±		886
	FailedCash <FaildCsh>	[1..1]	±		886
	FreeOfPayment <FreeOfPmt>	[1..1]			886
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		887
Or}	Data <Data>	[1..1]			887
	FailedSecurities <FaildScities>	[1..1]	±		887
	FailedCash <FaildCsh>	[1..1]	±		887

3.4.3.2.6.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.6.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementFailsDailyTransactionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesBuyOrSell <ScitiesBuyOrSell>	[1..1]			797
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		799
Or}	Data <Data>	[1..1]			799
	IntraCSD <IntraCSD>	[1..1]			801
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		802
Or}	Data <Data>	[1..1]			803
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			803
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		804
Or}	Data <Data>	[1..1]			804
	FailedSecurities <FaildScities>	[1..1]	±		804
	FailedCash <FaildCsh>	[1..1]	±		804
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			805
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		805
Or}	Data <Data>	[1..1]			805
	FailedSecurities <FaildScities>	[1..1]	±		805
	FailedCash <FaildCsh>	[1..1]	±		806
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			806
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		806
Or}	Data <Data>	[1..1]			806
	FailedSecurities <FaildScities>	[1..1]	±		807
	FailedCash <FaildCsh>	[1..1]	±		807
	FreeOfPayment <FreeOfPmt>	[1..1]			807
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		808
Or}	Data <Data>	[1..1]			808
	FailedSecurities <FaildScities>	[1..1]	±		808
	FailedCash <FaildCsh>	[1..1]	±		808
	CrossCSD <CrossCSD>	[1..1]			808
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		809
Or}	Data <Data>	[1..1]			810
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			810
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		811

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			811
	FailedSecurities <FaildScies>	[1..1]	±		811
	FailedCash <FaildCsh>	[1..1]	±		811
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			812
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		812
Or}	Data <Data>	[1..1]			812
	FailedSecurities <FaildScies>	[1..1]	±		812
	FailedCash <FaildCsh>	[1..1]	±		813
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			813
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		813
Or}	Data <Data>	[1..1]			813
	FailedSecurities <FaildScies>	[1..1]	±		814
	FailedCash <FaildCsh>	[1..1]	±		814
	FreeOfPayment <FreeOfPmt>	[1..1]			814
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		815
Or}	Data <Data>	[1..1]			815
	FailedSecurities <FaildScies>	[1..1]	±		815
	FailedCash <FaildCsh>	[1..1]	±		815
	CollateralManagementOperation <CollMgmtOpr>	[1..1]			815
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		817
Or}	Data <Data>	[1..1]			817
	IntraCSD <IntraCSD>	[1..1]			819
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		820
Or}	Data <Data>	[1..1]			821
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			821
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		822
Or}	Data <Data>	[1..1]			822
	FailedSecurities <FaildScies>	[1..1]	±		822
	FailedCash <FaildCsh>	[1..1]	±		822
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			823
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		823

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			823
	FailedSecurities <FaildScies>	[1..1]	±		823
	FailedCash <FaildCsh>	[1..1]	±		824
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			824
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		824
Or}	Data <Data>	[1..1]			824
	FailedSecurities <FaildScies>	[1..1]	±		825
	FailedCash <FaildCsh>	[1..1]	±		825
	FreeOfPayment <FreeOfPmt>	[1..1]			825
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		826
Or}	Data <Data>	[1..1]			826
	FailedSecurities <FaildScies>	[1..1]	±		826
	FailedCash <FaildCsh>	[1..1]	±		826
	CrossCSD <CrossCSD>	[1..1]			826
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		827
Or}	Data <Data>	[1..1]			828
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			828
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		829
Or}	Data <Data>	[1..1]			829
	FailedSecurities <FaildScies>	[1..1]	±		829
	FailedCash <FaildCsh>	[1..1]	±		829
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			830
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		830
Or}	Data <Data>	[1..1]			830
	FailedSecurities <FaildScies>	[1..1]	±		830
	FailedCash <FaildCsh>	[1..1]	±		831
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			831
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		831
Or}	Data <Data>	[1..1]			831
	FailedSecurities <FaildScies>	[1..1]	±		832
	FailedCash <FaildCsh>	[1..1]	±		832

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FreeOfPayment <FreeOfPmt>	[1..1]			832
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		833
Or}	Data <Data>	[1..1]			833
	FailedSecurities <FaildScies>	[1..1]	±		833
	FailedCash <FaildCsh>	[1..1]	±		833
	SecuritiesLendingOrBorrowing <SciesLndgOrBrrwg>	[1..1]			833
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		835
Or}	Data <Data>	[1..1]			835
	IntraCSD <IntraCSD>	[1..1]			837
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		838
Or}	Data <Data>	[1..1]			839
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			839
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		840
Or}	Data <Data>	[1..1]			840
	FailedSecurities <FaildScies>	[1..1]	±		840
	FailedCash <FaildCsh>	[1..1]	±		840
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			841
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		841
Or}	Data <Data>	[1..1]			841
	FailedSecurities <FaildScies>	[1..1]	±		841
	FailedCash <FaildCsh>	[1..1]	±		842
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			842
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		842
Or}	Data <Data>	[1..1]			842
	FailedSecurities <FaildScies>	[1..1]	±		843
	FailedCash <FaildCsh>	[1..1]	±		843
	FreeOfPayment <FreeOfPmt>	[1..1]			843
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		844
Or}	Data <Data>	[1..1]			844
	FailedSecurities <FaildScies>	[1..1]	±		844
	FailedCash <FaildCsh>	[1..1]	±		844

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CrossCSD <CrossCSD>	[1..1]			844
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		845
Or}	Data <Data>	[1..1]			846
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			846
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		847
Or}	Data <Data>	[1..1]			847
	FailedSecurities <FaildScies>	[1..1]	±		847
	FailedCash <FaildCsh>	[1..1]	±		847
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			848
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		848
Or}	Data <Data>	[1..1]			848
	FailedSecurities <FaildScies>	[1..1]	±		848
	FailedCash <FaildCsh>	[1..1]	±		849
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			849
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		849
Or}	Data <Data>	[1..1]			849
	FailedSecurities <FaildScies>	[1..1]	±		850
	FailedCash <FaildCsh>	[1..1]	±		850
	FreeOfPayment <FreeOfPmt>	[1..1]			850
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		851
Or}	Data <Data>	[1..1]			851
	FailedSecurities <FaildScies>	[1..1]	±		851
	FailedCash <FaildCsh>	[1..1]	±		851
	RepurchaseAgreement <RpAgrmt>	[1..1]			851
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		853
Or}	Data <Data>	[1..1]			853
	IntraCSD <IntraCSD>	[1..1]			855
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		856
Or}	Data <Data>	[1..1]			857
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			857
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		858

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			858
	FailedSecurities <FaildScies>	[1..1]	±		858
	FailedCash <FaildCsh>	[1..1]	±		858
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			859
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		859
Or}	Data <Data>	[1..1]			859
	FailedSecurities <FaildScies>	[1..1]	±		859
	FailedCash <FaildCsh>	[1..1]	±		860
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			860
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		860
Or}	Data <Data>	[1..1]			860
	FailedSecurities <FaildScies>	[1..1]	±		861
	FailedCash <FaildCsh>	[1..1]	±		861
	FreeOfPayment <FreeOfPmt>	[1..1]			861
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		862
Or}	Data <Data>	[1..1]			862
	FailedSecurities <FaildScies>	[1..1]	±		862
	FailedCash <FaildCsh>	[1..1]	±		862
	CrossCSD <CrossCSD>	[1..1]			862
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		863
Or}	Data <Data>	[1..1]			864
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			864
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		865
Or}	Data <Data>	[1..1]			865
	FailedSecurities <FaildScies>	[1..1]	±		865
	FailedCash <FaildCsh>	[1..1]	±		865
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			866
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		866
Or}	Data <Data>	[1..1]			866
	FailedSecurities <FaildScies>	[1..1]	±		866
	FailedCash <FaildCsh>	[1..1]	±		867

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			867
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		867
Or}	Data <Data>	[1..1]			867
	FailedSecurities <FaildScities>	[1..1]	±		868
	FailedCash <FaildCsh>	[1..1]	±		868
	FreeOfPayment <FreeOfPmt>	[1..1]			868
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		869
Or}	Data <Data>	[1..1]			869
	FailedSecurities <FaildScities>	[1..1]	±		869
	FailedCash <FaildCsh>	[1..1]	±		869
	Other <Othr>	[1..1]			869
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		871
Or}	Data <Data>	[1..1]			871
	IntraCSD <IntraCSD>	[1..1]			873
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		874
Or}	Data <Data>	[1..1]			875
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			875
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		876
Or}	Data <Data>	[1..1]			876
	FailedSecurities <FaildScities>	[1..1]	±		876
	FailedCash <FaildCsh>	[1..1]	±		876
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			877
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		877
Or}	Data <Data>	[1..1]			877
	FailedSecurities <FaildScities>	[1..1]	±		877
	FailedCash <FaildCsh>	[1..1]	±		878
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			878
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		878
Or}	Data <Data>	[1..1]			878
	FailedSecurities <FaildScities>	[1..1]	±		879
	FailedCash <FaildCsh>	[1..1]	±		879

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FreeOfPayment <FreeOfPmt>	[1..1]			879
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		880
Or}	Data <Data>	[1..1]			880
	FailedSecurities <FaildScies>	[1..1]	±		880
	FailedCash <FaildCsh>	[1..1]	±		880
	CrossCSD <CrossCSD>	[1..1]			880
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		881
Or}	Data <Data>	[1..1]			882
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			882
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		883
Or}	Data <Data>	[1..1]			883
	FailedSecurities <FaildScies>	[1..1]	±		883
	FailedCash <FaildCsh>	[1..1]	±		883
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			884
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		884
Or}	Data <Data>	[1..1]			884
	FailedSecurities <FaildScies>	[1..1]	±		884
	FailedCash <FaildCsh>	[1..1]	±		885
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			885
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		885
Or}	Data <Data>	[1..1]			885
	FailedSecurities <FaildScies>	[1..1]	±		886
	FailedCash <FaildCsh>	[1..1]	±		886
	FreeOfPayment <FreeOfPmt>	[1..1]			886
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		887
Or}	Data <Data>	[1..1]			887
	FailedSecurities <FaildScies>	[1..1]	±		887
	FailedCash <FaildCsh>	[1..1]	±		887

3.4.3.2.6.2.1 SecuritiesBuyOrSell <SctiesBuyOrSell>

Presence: [1..1]

Definition: Purchase or sale of securities.

SecuritiesBuyOrSell <SctiesBuyOrSell> contains one of the following
SettlementFailsDailyCSD1Choice elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		799
Or}	Data <Data>	[1..1]			799
	IntraCSD <IntraCSD>	[1..1]			801
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		802
Or}	Data <Data>	[1..1]			803
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			803
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		804
Or}	Data <Data>	[1..1]			804
	FailedSecurities <FaildScties>	[1..1]	±		804
	FailedCash <FaildCsh>	[1..1]	±		804
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			805
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		805
Or}	Data <Data>	[1..1]			805
	FailedSecurities <FaildScties>	[1..1]	±		805
	FailedCash <FaildCsh>	[1..1]	±		806
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			806
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		806
Or}	Data <Data>	[1..1]			806
	FailedSecurities <FaildScties>	[1..1]	±		807
	FailedCash <FaildCsh>	[1..1]	±		807
	FreeOfPayment <FreeOfPmt>	[1..1]			807
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		808
Or}	Data <Data>	[1..1]			808
	FailedSecurities <FaildScties>	[1..1]	±		808
	FailedCash <FaildCsh>	[1..1]	±		808
	CrossCSD <CrossCSD>	[1..1]			808
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		809
Or}	Data <Data>	[1..1]			810
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			810
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		811

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			811
	FailedSecurities <FaildScies>	[1..1]	±		811
	FailedCash <FaildCsh>	[1..1]	±		811
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			812
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		812
Or}	Data <Data>	[1..1]			812
	FailedSecurities <FaildScies>	[1..1]	±		812
	FailedCash <FaildCsh>	[1..1]	±		813
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			813
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		813
Or}	Data <Data>	[1..1]			813
	FailedSecurities <FaildScies>	[1..1]	±		814
	FailedCash <FaildCsh>	[1..1]	±		814
	FreeOfPayment <FreeOfPmt>	[1..1]			814
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		815
Or}	Data <Data>	[1..1]			815
	FailedSecurities <FaildScies>	[1..1]	±		815
	FailedCash <FaildCsh>	[1..1]	±		815

3.4.3.2.6.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.6.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementFailsDailyCSD3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraCSD <IntraCSD>	[1..1]			801
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		802
Or}	Data <Data>	[1..1]			803
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			803
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		804
Or}	Data <Data>	[1..1]			804
	FailedSecurities <FaildScies>	[1..1]	±		804
	FailedCash <FaildCsh>	[1..1]	±		804
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			805
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		805
Or}	Data <Data>	[1..1]			805
	FailedSecurities <FaildScies>	[1..1]	±		805
	FailedCash <FaildCsh>	[1..1]	±		806
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			806
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		806
Or}	Data <Data>	[1..1]			806
	FailedSecurities <FaildScies>	[1..1]	±		807
	FailedCash <FaildCsh>	[1..1]	±		807
	FreeOfPayment <FreeOfPmt>	[1..1]			807
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		808
Or}	Data <Data>	[1..1]			808
	FailedSecurities <FaildScies>	[1..1]	±		808
	FailedCash <FaildCsh>	[1..1]	±		808
	CrossCSD <CrossCSD>	[1..1]			808
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		809
Or}	Data <Data>	[1..1]			810
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			810
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		811
Or}	Data <Data>	[1..1]			811
	FailedSecurities <FaildScies>	[1..1]	±		811
	FailedCash <FaildCsh>	[1..1]	±		811

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			812
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		812
Or}	Data <Data>	[1..1]			812
	FailedSecurities <FaildScties>	[1..1]	±		812
	FailedCash <FaildCsh>	[1..1]	±		813
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			813
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		813
Or}	Data <Data>	[1..1]			813
	FailedSecurities <FaildScties>	[1..1]	±		814
	FailedCash <FaildCsh>	[1..1]	±		814
	FreeOfPayment <FreeOfPmt>	[1..1]			814
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		815
Or}	Data <Data>	[1..1]			815
	FailedSecurities <FaildScties>	[1..1]	±		815
	FailedCash <FaildCsh>	[1..1]	±		815

3.4.3.2.6.2.1.2.1 IntraCSD <IntraCSD>

Presence: [1..1]

Definition: Intra-CSD settlement instructions data.

IntraCSD <IntraCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		802
Or}	Data <Data>	[1..1]			803
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			803
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		804
Or}	Data <Data>	[1..1]			804
	FailedSecurities <FaildScties>	[1..1]	±		804
	FailedCash <FaildCsh>	[1..1]	±		804
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			805
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		805
Or}	Data <Data>	[1..1]			805
	FailedSecurities <FaildScties>	[1..1]	±		805
	FailedCash <FaildCsh>	[1..1]	±		806
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			806
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		806
Or}	Data <Data>	[1..1]			806
	FailedSecurities <FaildScties>	[1..1]	±		807
	FailedCash <FaildCsh>	[1..1]	±		807
	FreeOfPayment <FreeOfPmt>	[1..1]			807
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		808
Or}	Data <Data>	[1..1]			808
	FailedSecurities <FaildScties>	[1..1]	±		808
	FailedCash <FaildCsh>	[1..1]	±		808

3.4.3.2.6.2.1.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.6.2.1.2.1.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			803
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		804
Or}	Data <Data>	[1..1]			804
	FailedSecurities <FaildScties>	[1..1]	±		804
	FailedCash <FaildCsh>	[1..1]	±		804
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			805
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		805
Or}	Data <Data>	[1..1]			805
	FailedSecurities <FaildScties>	[1..1]	±		805
	FailedCash <FaildCsh>	[1..1]	±		806
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			806
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		806
Or}	Data <Data>	[1..1]			806
	FailedSecurities <FaildScties>	[1..1]	±		807
	FailedCash <FaildCsh>	[1..1]	±		807
	FreeOfPayment <FreeOfPmt>	[1..1]			807
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		808
Or}	Data <Data>	[1..1]			808
	FailedSecurities <FaildScties>	[1..1]	±		808
	FailedCash <FaildCsh>	[1..1]	±		808

3.4.3.2.6.2.1.2.1.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		804
Or}	Data <Data>	[1..1]			804
	FailedSecurities <FaildScties>	[1..1]	±		804
	FailedCash <FaildCsh>	[1..1]	±		804

3.4.3.2.6.2.1.2.1.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.6.2.1.2.1.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		804
	FailedCash <FaildCsh>	[1..1]	±		804

3.4.3.2.6.2.1.2.1.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.1.2.1.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.1.2.1.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		805
Or}	Data <Data>	[1..1]			805
	FailedSecurities <FaildScities>	[1..1]	±		805
	FailedCash <FaildCsh>	[1..1]	±		806

3.4.3.2.6.2.1.2.1.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.6.2.1.2.1.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScities>	[1..1]	±		805
	FailedCash <FaildCsh>	[1..1]	±		806

3.4.3.2.6.2.1.2.1.2.2.2.1 FailedSecurities <FaildScities>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.1.2.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.1.2.1.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		806
Or}	Data <Data>	[1..1]			806
	FailedSecurities <FailedScities>	[1..1]	±		807
	FailedCash <FailedCsh>	[1..1]	±		807

3.4.3.2.6.2.1.2.1.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.6.2.1.2.1.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		807
	FailedCash <FaildCsh>	[1..1]	±		807

3.4.3.2.6.2.1.2.1.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.1.2.1.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.1.2.1.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		808
Or}	Data <Data>	[1..1]			808
	FailedSecurities <FaildScies>	[1..1]	±		808
	FailedCash <FaildCsh>	[1..1]	±		808

3.4.3.2.6.2.1.2.1.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.6.2.1.2.1.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		808
	FailedCash <FaildCsh>	[1..1]	±		808

3.4.3.2.6.2.1.2.1.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.1.2.1.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.1.2.2 CrossCSD <CrossCSD>*Presence:* [1..1]*Definition:* Cross-CSD settlement instructions data.

CrossCSD <CrossCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		809
Or}	Data <Data>	[1..1]			810
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			810
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		811
Or}	Data <Data>	[1..1]			811
	FailedSecurities <FaildScties>	[1..1]	±		811
	FailedCash <FaildCsh>	[1..1]	±		811
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			812
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		812
Or}	Data <Data>	[1..1]			812
	FailedSecurities <FaildScties>	[1..1]	±		812
	FailedCash <FaildCsh>	[1..1]	±		813
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			813
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		813
Or}	Data <Data>	[1..1]			813
	FailedSecurities <FaildScties>	[1..1]	±		814
	FailedCash <FaildCsh>	[1..1]	±		814
	FreeOfPayment <FreeOfPmt>	[1..1]			814
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		815
Or}	Data <Data>	[1..1]			815
	FailedSecurities <FaildScties>	[1..1]	±		815
	FailedCash <FaildCsh>	[1..1]	±		815

3.4.3.2.6.2.1.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.6.2.1.2.2.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			810
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		811
Or}	Data <Data>	[1..1]			811
	FailedSecurities <FaildScties>	[1..1]	±		811
	FailedCash <FaildCsh>	[1..1]	±		811
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			812
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		812
Or}	Data <Data>	[1..1]			812
	FailedSecurities <FaildScties>	[1..1]	±		812
	FailedCash <FaildCsh>	[1..1]	±		813
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			813
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		813
Or}	Data <Data>	[1..1]			813
	FailedSecurities <FaildScties>	[1..1]	±		814
	FailedCash <FaildCsh>	[1..1]	±		814
	FreeOfPayment <FreeOfPmt>	[1..1]			814
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		815
Or}	Data <Data>	[1..1]			815
	FailedSecurities <FaildScties>	[1..1]	±		815
	FailedCash <FaildCsh>	[1..1]	±		815

3.4.3.2.6.2.1.2.2.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		811
Or}	Data <Data>	[1..1]			811
	FailedSecurities <FaildScties>	[1..1]	±		811
	FailedCash <FaildCsh>	[1..1]	±		811

3.4.3.2.6.2.1.2.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.6.2.1.2.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		811
	FailedCash <FaildCsh>	[1..1]	±		811

3.4.3.2.6.2.1.2.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.1.2.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.1.2.2.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		812
Or}	Data <Data>	[1..1]			812
	FailedSecurities <FaillScies>	[1..1]	±		812
	FailedCash <FaillCsh>	[1..1]	±		813

3.4.3.2.6.2.1.2.2.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.6.2.1.2.2.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScies>	[1..1]	±		812
	FailedCash <FaillCsh>	[1..1]	±		813

3.4.3.2.6.2.1.2.2.2.2.2.1 FailedSecurities <FaillScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.1.2.2.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.1.2.2.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		813
Or}	Data <Data>	[1..1]			813
	FailedSecurities <FailedScities>	[1..1]	±		814
	FailedCash <FailedCsh>	[1..1]	±		814

3.4.3.2.6.2.1.2.2.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.6.2.1.2.2.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		814
	FailedCash <FaildCsh>	[1..1]	±		814

3.4.3.2.6.2.1.2.2.2.3.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.1.2.2.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.1.2.2.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RfoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		815
Or}	Data <Data>	[1..1]			815
	FailedSecurities <FaildScties>	[1..1]	±		815
	FailedCash <FaildCsh>	[1..1]	±		815

3.4.3.2.6.2.1.2.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.6.2.1.2.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		815
	FailedCash <FaildCsh>	[1..1]	±		815

3.4.3.2.6.2.1.2.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.1.2.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.2 CollateralManagementOperation <CollMgmtOpr>*Presence:* [1..1]*Definition:* Relates to securities transfers aiming to provide or to return collateral.

CollateralManagementOperation <ColIMgmtOpr> contains one of the following **SettlementFailsDailyCSD1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		817
Or}	Data <Data>	[1..1]			817
	IntraCSD <IntraCSD>	[1..1]			819
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		820
Or}	Data <Data>	[1..1]			821
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			821
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		822
Or}	Data <Data>	[1..1]			822
	FailedSecurities <FaildScities>	[1..1]	±		822
	FailedCash <FaildCsh>	[1..1]	±		822
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			823
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		823
Or}	Data <Data>	[1..1]			823
	FailedSecurities <FaildScities>	[1..1]	±		823
	FailedCash <FaildCsh>	[1..1]	±		824
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			824
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		824
Or}	Data <Data>	[1..1]			824
	FailedSecurities <FaildScities>	[1..1]	±		825
	FailedCash <FaildCsh>	[1..1]	±		825
	FreeOfPayment <FreeOfPmt>	[1..1]			825
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		826
Or}	Data <Data>	[1..1]			826
	FailedSecurities <FaildScities>	[1..1]	±		826
	FailedCash <FaildCsh>	[1..1]	±		826
	CrossCSD <CrossCSD>	[1..1]			826
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		827
Or}	Data <Data>	[1..1]			828
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			828
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		829

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			829
	FailedSecurities <FaildScies>	[1..1]	±		829
	FailedCash <FaildCsh>	[1..1]	±		829
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			830
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		830
Or}	Data <Data>	[1..1]			830
	FailedSecurities <FaildScies>	[1..1]	±		830
	FailedCash <FaildCsh>	[1..1]	±		831
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			831
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		831
Or}	Data <Data>	[1..1]			831
	FailedSecurities <FaildScies>	[1..1]	±		832
	FailedCash <FaildCsh>	[1..1]	±		832
	FreeOfPayment <FreeOfPmt>	[1..1]			832
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		833
Or}	Data <Data>	[1..1]			833
	FailedSecurities <FaildScies>	[1..1]	±		833
	FailedCash <FaildCsh>	[1..1]	±		833

3.4.3.2.6.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.6.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementFailsDailyCSD3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraCSD <IntraCSD>	[1..1]			819
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		820
Or}	Data <Data>	[1..1]			821
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			821
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		822
Or}	Data <Data>	[1..1]			822
	FailedSecurities <FaildScties>	[1..1]	±		822
	FailedCash <FaildCsh>	[1..1]	±		822
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			823
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		823
Or}	Data <Data>	[1..1]			823
	FailedSecurities <FaildScties>	[1..1]	±		823
	FailedCash <FaildCsh>	[1..1]	±		824
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			824
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		824
Or}	Data <Data>	[1..1]			824
	FailedSecurities <FaildScties>	[1..1]	±		825
	FailedCash <FaildCsh>	[1..1]	±		825
	FreeOfPayment <FreeOfPmt>	[1..1]			825
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		826
Or}	Data <Data>	[1..1]			826
	FailedSecurities <FaildScties>	[1..1]	±		826
	FailedCash <FaildCsh>	[1..1]	±		826
	CrossCSD <CrossCSD>	[1..1]			826
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		827
Or}	Data <Data>	[1..1]			828
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			828
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		829
Or}	Data <Data>	[1..1]			829
	FailedSecurities <FaildScties>	[1..1]	±		829
	FailedCash <FaildCsh>	[1..1]	±		829

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			830
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		830
Or}	Data <Data>	[1..1]			830
	FailedSecurities <FaildScties>	[1..1]	±		830
	FailedCash <FaildCsh>	[1..1]	±		831
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			831
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		831
Or}	Data <Data>	[1..1]			831
	FailedSecurities <FaildScties>	[1..1]	±		832
	FailedCash <FaildCsh>	[1..1]	±		832
	FreeOfPayment <FreeOfPmt>	[1..1]			832
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		833
Or}	Data <Data>	[1..1]			833
	FailedSecurities <FaildScties>	[1..1]	±		833
	FailedCash <FaildCsh>	[1..1]	±		833

3.4.3.2.6.2.2.2.1 IntraCSD <IntraCSD>

Presence: [1..1]

Definition: Intra-CSD settlement instructions data.

IntraCSD <IntraCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		820
Or}	Data <Data>	[1..1]			821
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			821
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		822
Or}	Data <Data>	[1..1]			822
	FailedSecurities <FaildScties>	[1..1]	±		822
	FailedCash <FaildCsh>	[1..1]	±		822
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			823
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		823
Or}	Data <Data>	[1..1]			823
	FailedSecurities <FaildScties>	[1..1]	±		823
	FailedCash <FaildCsh>	[1..1]	±		824
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			824
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		824
Or}	Data <Data>	[1..1]			824
	FailedSecurities <FaildScties>	[1..1]	±		825
	FailedCash <FaildCsh>	[1..1]	±		825
	FreeOfPayment <FreeOfPmt>	[1..1]			825
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		826
Or}	Data <Data>	[1..1]			826
	FailedSecurities <FaildScties>	[1..1]	±		826
	FailedCash <FaildCsh>	[1..1]	±		826

3.4.3.2.6.2.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.6.2.2.1.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			821
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		822
Or}	Data <Data>	[1..1]			822
	FailedSecurities <FaildScties>	[1..1]	±		822
	FailedCash <FaildCsh>	[1..1]	±		822
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			823
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		823
Or}	Data <Data>	[1..1]			823
	FailedSecurities <FaildScties>	[1..1]	±		823
	FailedCash <FaildCsh>	[1..1]	±		824
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			824
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		824
Or}	Data <Data>	[1..1]			824
	FailedSecurities <FaildScties>	[1..1]	±		825
	FailedCash <FaildCsh>	[1..1]	±		825
	FreeOfPayment <FreeOfPmt>	[1..1]			825
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		826
Or}	Data <Data>	[1..1]			826
	FailedSecurities <FaildScties>	[1..1]	±		826
	FailedCash <FaildCsh>	[1..1]	±		826

3.4.3.2.6.2.2.1.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		822
Or}	Data <Data>	[1..1]			822
	FailedSecurities <FaildScties>	[1..1]	±		822
	FailedCash <FaildCsh>	[1..1]	±		822

3.4.3.2.6.2.2.2.1.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.6.2.2.2.1.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		822
	FailedCash <FaildCsh>	[1..1]	±		822

3.4.3.2.6.2.2.2.1.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.2.2.1.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.2.2.1.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		823
Or}	Data <Data>	[1..1]			823
	FailedSecurities <FaillScties>	[1..1]	±		823
	FailedCash <FaillCsh>	[1..1]	±		824

3.4.3.2.6.2.2.2.1.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.6.2.2.2.1.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScties>	[1..1]	±		823
	FailedCash <FaillCsh>	[1..1]	±		824

3.4.3.2.6.2.2.2.1.2.2.2.1 FailedSecurities <FaillScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.2.2.1.2.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.2.2.1.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		824
Or}	Data <Data>	[1..1]			824
	FailedSecurities <FailedScities>	[1..1]	±		825
	FailedCash <FailedCsh>	[1..1]	±		825

3.4.3.2.6.2.2.2.1.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.6.2.2.2.1.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		825
	FailedCash <FaildCsh>	[1..1]	±		825

3.4.3.2.6.2.2.2.1.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.2.2.1.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.2.2.1.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		826
Or}	Data <Data>	[1..1]			826
	FailedSecurities <FaildScies>	[1..1]	±		826
	FailedCash <FaildCsh>	[1..1]	±		826

3.4.3.2.6.2.2.2.1.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.6.2.2.2.1.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		826
	FailedCash <FaildCsh>	[1..1]	±		826

3.4.3.2.6.2.2.2.1.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.2.2.1.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.2.2.2 CrossCSD <CrossCSD>*Presence:* [1..1]*Definition:* Cross-CSD settlement instructions data.

CrossCSD <CrossCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		827
Or}	Data <Data>	[1..1]			828
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			828
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		829
Or}	Data <Data>	[1..1]			829
	FailedSecurities <FaildScties>	[1..1]	±		829
	FailedCash <FaildCsh>	[1..1]	±		829
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			830
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		830
Or}	Data <Data>	[1..1]			830
	FailedSecurities <FaildScties>	[1..1]	±		830
	FailedCash <FaildCsh>	[1..1]	±		831
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			831
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		831
Or}	Data <Data>	[1..1]			831
	FailedSecurities <FaildScties>	[1..1]	±		832
	FailedCash <FaildCsh>	[1..1]	±		832
	FreeOfPayment <FreeOfPmt>	[1..1]			832
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		833
Or}	Data <Data>	[1..1]			833
	FailedSecurities <FaildScties>	[1..1]	±		833
	FailedCash <FaildCsh>	[1..1]	±		833

3.4.3.2.6.2.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.6.2.2.2.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			828
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		829
Or}	Data <Data>	[1..1]			829
	FailedSecurities <FaildScties>	[1..1]	±		829
	FailedCash <FaildCsh>	[1..1]	±		829
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			830
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		830
Or}	Data <Data>	[1..1]			830
	FailedSecurities <FaildScties>	[1..1]	±		830
	FailedCash <FaildCsh>	[1..1]	±		831
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			831
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		831
Or}	Data <Data>	[1..1]			831
	FailedSecurities <FaildScties>	[1..1]	±		832
	FailedCash <FaildCsh>	[1..1]	±		832
	FreeOfPayment <FreeOfPmt>	[1..1]			832
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		833
Or}	Data <Data>	[1..1]			833
	FailedSecurities <FaildScties>	[1..1]	±		833
	FailedCash <FaildCsh>	[1..1]	±		833

3.4.3.2.6.2.2.2.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		829
Or}	Data <Data>	[1..1]			829
	FailedSecurities <FaildScties>	[1..1]	±		829
	FailedCash <FaildCsh>	[1..1]	±		829

3.4.3.2.6.2.2.2.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.6.2.2.2.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		829
	FailedCash <FaildCsh>	[1..1]	±		829

3.4.3.2.6.2.2.2.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.2.2.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.2.2.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		830
Or}	Data <Data>	[1..1]			830
	FailedSecurities <FaillScties>	[1..1]	±		830
	FailedCash <FaillCsh>	[1..1]	±		831

3.4.3.2.6.2.2.2.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.6.2.2.2.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScties>	[1..1]	±		830
	FailedCash <FaillCsh>	[1..1]	±		831

3.4.3.2.6.2.2.2.2.2.2.1 FailedSecurities <FaillScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaiIdScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActrn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.2.2.2.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see ["SettlementTotalData1Choice"](#) on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.2.2.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlrvy> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		831
Or}	Data <Data>	[1..1]			831
	FailedSecurities <FaildSceties>	[1..1]	±		832
	FailedCash <FaildCsh>	[1..1]	±		832

3.4.3.2.6.2.2.2.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.6.2.2.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		832
	FailedCash <FaildCsh>	[1..1]	±		832

3.4.3.2.6.2.2.2.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.2.2.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.2.2.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		833
Or}	Data <Data>	[1..1]			833
	FailedSecurities <FaildScies>	[1..1]	±		833
	FailedCash <FaildCsh>	[1..1]	±		833

3.4.3.2.6.2.2.2.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.6.2.2.2.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		833
	FailedCash <FaildCsh>	[1..1]	±		833

3.4.3.2.6.2.2.2.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.2.2.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.3 SecuritiesLendingOrBorrowing <SctiesLndgOrBrrwg>*Presence:* [1..1]*Definition:* Relates to a securities lending or borrowing operation.

SecuritiesLendingOrBorrowing <SctiesLndgOrBrrwg> contains one of the following **SettlementFailsDailyCSD1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		835
Or}	Data <Data>	[1..1]			835
	IntraCSD <IntraCSD>	[1..1]			837
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		838
Or}	Data <Data>	[1..1]			839
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			839
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		840
Or}	Data <Data>	[1..1]			840
	FailedSecurities <FaildScties>	[1..1]	±		840
	FailedCash <FaildCsh>	[1..1]	±		840
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			841
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		841
Or}	Data <Data>	[1..1]			841
	FailedSecurities <FaildScties>	[1..1]	±		841
	FailedCash <FaildCsh>	[1..1]	±		842
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			842
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		842
Or}	Data <Data>	[1..1]			842
	FailedSecurities <FaildScties>	[1..1]	±		843
	FailedCash <FaildCsh>	[1..1]	±		843
	FreeOfPayment <FreeOfPmt>	[1..1]			843
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		844
Or}	Data <Data>	[1..1]			844
	FailedSecurities <FaildScties>	[1..1]	±		844
	FailedCash <FaildCsh>	[1..1]	±		844
	CrossCSD <CrossCSD>	[1..1]			844
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		845
Or}	Data <Data>	[1..1]			846
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			846
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		847

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			847
	FailedSecurities <FaildScies>	[1..1]	±		847
	FailedCash <FaildCsh>	[1..1]	±		847
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			848
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		848
Or}	Data <Data>	[1..1]			848
	FailedSecurities <FaildScies>	[1..1]	±		848
	FailedCash <FaildCsh>	[1..1]	±		849
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			849
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		849
Or}	Data <Data>	[1..1]			849
	FailedSecurities <FaildScies>	[1..1]	±		850
	FailedCash <FaildCsh>	[1..1]	±		850
	FreeOfPayment <FreeOfPmt>	[1..1]			850
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		851
Or}	Data <Data>	[1..1]			851
	FailedSecurities <FaildScies>	[1..1]	±		851
	FailedCash <FaildCsh>	[1..1]	±		851

3.4.3.2.6.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.6.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementFailsDailyCSD3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraCSD <IntraCSD>	[1..1]			837
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		838
Or}	Data <Data>	[1..1]			839
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			839
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		840
Or}	Data <Data>	[1..1]			840
	FailedSecurities <FaildScies>	[1..1]	±		840
	FailedCash <FaildCsh>	[1..1]	±		840
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			841
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		841
Or}	Data <Data>	[1..1]			841
	FailedSecurities <FaildScies>	[1..1]	±		841
	FailedCash <FaildCsh>	[1..1]	±		842
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			842
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		842
Or}	Data <Data>	[1..1]			842
	FailedSecurities <FaildScies>	[1..1]	±		843
	FailedCash <FaildCsh>	[1..1]	±		843
	FreeOfPayment <FreeOfPmt>	[1..1]			843
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		844
Or}	Data <Data>	[1..1]			844
	FailedSecurities <FaildScies>	[1..1]	±		844
	FailedCash <FaildCsh>	[1..1]	±		844
	CrossCSD <CrossCSD>	[1..1]			844
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		845
Or}	Data <Data>	[1..1]			846
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			846
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		847
Or}	Data <Data>	[1..1]			847
	FailedSecurities <FaildScies>	[1..1]	±		847
	FailedCash <FaildCsh>	[1..1]	±		847

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			848
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		848
Or}	Data <Data>	[1..1]			848
	FailedSecurities <FaildScties>	[1..1]	±		848
	FailedCash <FaildCsh>	[1..1]	±		849
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			849
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		849
Or}	Data <Data>	[1..1]			849
	FailedSecurities <FaildScties>	[1..1]	±		850
	FailedCash <FaildCsh>	[1..1]	±		850
	FreeOfPayment <FreeOfPmt>	[1..1]			850
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		851
Or}	Data <Data>	[1..1]			851
	FailedSecurities <FaildScties>	[1..1]	±		851
	FailedCash <FaildCsh>	[1..1]	±		851

3.4.3.2.6.2.3.2.1 IntraCSD <IntraCSD>

Presence: [1..1]

Definition: Intra-CSD settlement instructions data.

IntraCSD <IntraCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		838
Or}	Data <Data>	[1..1]			839
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			839
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		840
Or}	Data <Data>	[1..1]			840
	FailedSecurities <FaildScties>	[1..1]	±		840
	FailedCash <FaildCsh>	[1..1]	±		840
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			841
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		841
Or}	Data <Data>	[1..1]			841
	FailedSecurities <FaildScties>	[1..1]	±		841
	FailedCash <FaildCsh>	[1..1]	±		842
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			842
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		842
Or}	Data <Data>	[1..1]			842
	FailedSecurities <FaildScties>	[1..1]	±		843
	FailedCash <FaildCsh>	[1..1]	±		843
	FreeOfPayment <FreeOfPmt>	[1..1]			843
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		844
Or}	Data <Data>	[1..1]			844
	FailedSecurities <FaildScties>	[1..1]	±		844
	FailedCash <FaildCsh>	[1..1]	±		844

3.4.3.2.6.2.3.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.6.2.3.2.1.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			839
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		840
Or}	Data <Data>	[1..1]			840
	FailedSecurities <FaildScties>	[1..1]	±		840
	FailedCash <FaildCsh>	[1..1]	±		840
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			841
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		841
Or}	Data <Data>	[1..1]			841
	FailedSecurities <FaildScties>	[1..1]	±		841
	FailedCash <FaildCsh>	[1..1]	±		842
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			842
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		842
Or}	Data <Data>	[1..1]			842
	FailedSecurities <FaildScties>	[1..1]	±		843
	FailedCash <FaildCsh>	[1..1]	±		843
	FreeOfPayment <FreeOfPmt>	[1..1]			843
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		844
Or}	Data <Data>	[1..1]			844
	FailedSecurities <FaildScties>	[1..1]	±		844
	FailedCash <FaildCsh>	[1..1]	±		844

3.4.3.2.6.2.3.2.1.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		840
Or}	Data <Data>	[1..1]			840
	FailedSecurities <FaildScties>	[1..1]	±		840
	FailedCash <FaildCsh>	[1..1]	±		840

3.4.3.2.6.2.3.2.1.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.6.2.3.2.1.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		840
	FailedCash <FaildCsh>	[1..1]	±		840

3.4.3.2.6.2.3.2.1.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.3.2.1.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.3.2.1.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		841
Or}	Data <Data>	[1..1]			841
	FailedSecurities <FaillScties>	[1..1]	±		841
	FailedCash <FaillCsh>	[1..1]	±		842

3.4.3.2.6.2.3.2.1.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.6.2.3.2.1.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScties>	[1..1]	±		841
	FailedCash <FaillCsh>	[1..1]	±		842

3.4.3.2.6.2.3.2.1.2.2.2.1 FailedSecurities <FaillScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.3.2.1.2.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.3.2.1.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		842
Or}	Data <Data>	[1..1]			842
	FailedSecurities <FailedScities>	[1..1]	±		843
	FailedCash <FailedCsh>	[1..1]	±		843

3.4.3.2.6.2.3.2.1.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.6.2.3.2.1.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		843
	FailedCash <FaildCsh>	[1..1]	±		843

3.4.3.2.6.2.3.2.1.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.3.2.1.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.3.2.1.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		844
Or}	Data <Data>	[1..1]			844
	FailedSecurities <FaildScies>	[1..1]	±		844
	FailedCash <FaildCsh>	[1..1]	±		844

3.4.3.2.6.2.3.2.1.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.6.2.3.2.1.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		844
	FailedCash <FaildCsh>	[1..1]	±		844

3.4.3.2.6.2.3.2.1.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.3.2.1.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.3.2.2 CrossCSD <CrossCSD>*Presence:* [1..1]*Definition:* Cross-CSD settlement instructions data.

CrossCSD <CrossCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		845
Or}	Data <Data>	[1..1]			846
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			846
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		847
Or}	Data <Data>	[1..1]			847
	FailedSecurities <FaildScties>	[1..1]	±		847
	FailedCash <FaildCsh>	[1..1]	±		847
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			848
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		848
Or}	Data <Data>	[1..1]			848
	FailedSecurities <FaildScties>	[1..1]	±		848
	FailedCash <FaildCsh>	[1..1]	±		849
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			849
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		849
Or}	Data <Data>	[1..1]			849
	FailedSecurities <FaildScties>	[1..1]	±		850
	FailedCash <FaildCsh>	[1..1]	±		850
	FreeOfPayment <FreeOfPmt>	[1..1]			850
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		851
Or}	Data <Data>	[1..1]			851
	FailedSecurities <FaildScties>	[1..1]	±		851
	FailedCash <FaildCsh>	[1..1]	±		851

3.4.3.2.6.2.3.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.6.2.3.2.2.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			846
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		847
Or}	Data <Data>	[1..1]			847
	FailedSecurities <FaildScties>	[1..1]	±		847
	FailedCash <FaildCsh>	[1..1]	±		847
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			848
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		848
Or}	Data <Data>	[1..1]			848
	FailedSecurities <FaildScties>	[1..1]	±		848
	FailedCash <FaildCsh>	[1..1]	±		849
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			849
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		849
Or}	Data <Data>	[1..1]			849
	FailedSecurities <FaildScties>	[1..1]	±		850
	FailedCash <FaildCsh>	[1..1]	±		850
	FreeOfPayment <FreeOfPmt>	[1..1]			850
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		851
Or}	Data <Data>	[1..1]			851
	FailedSecurities <FaildScties>	[1..1]	±		851
	FailedCash <FaildCsh>	[1..1]	±		851

3.4.3.2.6.2.3.2.2.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		847
Or}	Data <Data>	[1..1]			847
	FailedSecurities <FaildScties>	[1..1]	±		847
	FailedCash <FaildCsh>	[1..1]	±		847

3.4.3.2.6.2.3.2.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.6.2.3.2.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		847
	FailedCash <FaildCsh>	[1..1]	±		847

3.4.3.2.6.2.3.2.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.3.2.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.3.2.2.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		848
Or}	Data <Data>	[1..1]			848
	FailedSecurities <FaildScities>	[1..1]	±		848
	FailedCash <FaildCsh>	[1..1]	±		849

3.4.3.2.6.2.3.2.2.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.6.2.3.2.2.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScities>	[1..1]	±		848
	FailedCash <FaildCsh>	[1..1]	±		849

3.4.3.2.6.2.3.2.2.2.2.2.1 FailedSecurities <FaildScities>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.3.2.2.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.3.2.2.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		849
Or}	Data <Data>	[1..1]			849
	FailedSecurities <FailedScities>	[1..1]	±		850
	FailedCash <FailedCsh>	[1..1]	±		850

3.4.3.2.6.2.3.2.2.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.6.2.3.2.2.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		850
	FailedCash <FaildCsh>	[1..1]	±		850

3.4.3.2.6.2.3.2.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.3.2.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.3.2.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		851
Or}	Data <Data>	[1..1]			851
	FailedSecurities <FaildScies>	[1..1]	±		851
	FailedCash <FaildCsh>	[1..1]	±		851

3.4.3.2.6.2.3.2.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.6.2.3.2.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		851
	FailedCash <FaildCsh>	[1..1]	±		851

3.4.3.2.6.2.3.2.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.3.2.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.4 RepurchaseAgreement <RpAgrmt>*Presence:* [1..1]*Definition:* Repurchase transactions.

RepurchaseAgreement <RpAgrmt> contains one of the following **SettlementFailsDailyCSD1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		853
Or}	Data <Data>	[1..1]			853
	IntraCSD <IntraCSD>	[1..1]			855
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		856
Or}	Data <Data>	[1..1]			857
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			857
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		858
Or}	Data <Data>	[1..1]			858
	FailedSecurities <FaildScies>	[1..1]	±		858
	FailedCash <FaildCsh>	[1..1]	±		858
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			859
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		859
Or}	Data <Data>	[1..1]			859
	FailedSecurities <FaildScies>	[1..1]	±		859
	FailedCash <FaildCsh>	[1..1]	±		860
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			860
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		860
Or}	Data <Data>	[1..1]			860
	FailedSecurities <FaildScies>	[1..1]	±		861
	FailedCash <FaildCsh>	[1..1]	±		861
	FreeOfPayment <FreeOfPmt>	[1..1]			861
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		862
Or}	Data <Data>	[1..1]			862
	FailedSecurities <FaildScies>	[1..1]	±		862
	FailedCash <FaildCsh>	[1..1]	±		862
	CrossCSD <CrossCSD>	[1..1]			862
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		863
Or}	Data <Data>	[1..1]			864
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			864
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		865

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			865
	FailedSecurities <FaildScies>	[1..1]	±		865
	FailedCash <FaildCsh>	[1..1]	±		865
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			866
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		866
Or}	Data <Data>	[1..1]			866
	FailedSecurities <FaildScies>	[1..1]	±		866
	FailedCash <FaildCsh>	[1..1]	±		867
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			867
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		867
Or}	Data <Data>	[1..1]			867
	FailedSecurities <FaildScies>	[1..1]	±		868
	FailedCash <FaildCsh>	[1..1]	±		868
	FreeOfPayment <FreeOfPmt>	[1..1]			868
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		869
Or}	Data <Data>	[1..1]			869
	FailedSecurities <FaildScies>	[1..1]	±		869
	FailedCash <FaildCsh>	[1..1]	±		869

3.4.3.2.6.2.4.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.6.2.4.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementFailsDailyCSD3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraCSD <IntraCSD>	[1..1]			855
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		856
Or}	Data <Data>	[1..1]			857
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			857
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		858
Or}	Data <Data>	[1..1]			858
	FailedSecurities <FaildScies>	[1..1]	±		858
	FailedCash <FaildCsh>	[1..1]	±		858
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			859
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		859
Or}	Data <Data>	[1..1]			859
	FailedSecurities <FaildScies>	[1..1]	±		859
	FailedCash <FaildCsh>	[1..1]	±		860
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			860
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		860
Or}	Data <Data>	[1..1]			860
	FailedSecurities <FaildScies>	[1..1]	±		861
	FailedCash <FaildCsh>	[1..1]	±		861
	FreeOfPayment <FreeOfPmt>	[1..1]			861
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		862
Or}	Data <Data>	[1..1]			862
	FailedSecurities <FaildScies>	[1..1]	±		862
	FailedCash <FaildCsh>	[1..1]	±		862
	CrossCSD <CrossCSD>	[1..1]			862
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		863
Or}	Data <Data>	[1..1]			864
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			864
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		865
Or}	Data <Data>	[1..1]			865
	FailedSecurities <FaildScies>	[1..1]	±		865
	FailedCash <FaildCsh>	[1..1]	±		865

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			866
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		866
Or}	Data <Data>	[1..1]			866
	FailedSecurities <FaildScties>	[1..1]	±		866
	FailedCash <FaildCsh>	[1..1]	±		867
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			867
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		867
Or}	Data <Data>	[1..1]			867
	FailedSecurities <FaildScties>	[1..1]	±		868
	FailedCash <FaildCsh>	[1..1]	±		868
	FreeOfPayment <FreeOfPmt>	[1..1]			868
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		869
Or}	Data <Data>	[1..1]			869
	FailedSecurities <FaildScties>	[1..1]	±		869
	FailedCash <FaildCsh>	[1..1]	±		869

3.4.3.2.6.2.4.2.1 IntraCSD <IntraCSD>

Presence: [1..1]

Definition: Intra-CSD settlement instructions data.

IntraCSD <IntraCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		856
Or}	Data <Data>	[1..1]			857
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			857
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		858
Or}	Data <Data>	[1..1]			858
	FailedSecurities <FaildScties>	[1..1]	±		858
	FailedCash <FaildCsh>	[1..1]	±		858
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			859
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		859
Or}	Data <Data>	[1..1]			859
	FailedSecurities <FaildScties>	[1..1]	±		859
	FailedCash <FaildCsh>	[1..1]	±		860
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			860
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		860
Or}	Data <Data>	[1..1]			860
	FailedSecurities <FaildScties>	[1..1]	±		861
	FailedCash <FaildCsh>	[1..1]	±		861
	FreeOfPayment <FreeOfPmt>	[1..1]			861
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		862
Or}	Data <Data>	[1..1]			862
	FailedSecurities <FaildScties>	[1..1]	±		862
	FailedCash <FaildCsh>	[1..1]	±		862

3.4.3.2.6.2.4.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.6.2.4.2.1.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			857
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		858
Or}	Data <Data>	[1..1]			858
	FailedSecurities <FaildScties>	[1..1]	±		858
	FailedCash <FaildCsh>	[1..1]	±		858
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			859
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		859
Or}	Data <Data>	[1..1]			859
	FailedSecurities <FaildScties>	[1..1]	±		859
	FailedCash <FaildCsh>	[1..1]	±		860
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			860
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		860
Or}	Data <Data>	[1..1]			860
	FailedSecurities <FaildScties>	[1..1]	±		861
	FailedCash <FaildCsh>	[1..1]	±		861
	FreeOfPayment <FreeOfPmt>	[1..1]			861
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		862
Or}	Data <Data>	[1..1]			862
	FailedSecurities <FaildScties>	[1..1]	±		862
	FailedCash <FaildCsh>	[1..1]	±		862

3.4.3.2.6.2.4.2.1.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		858
Or}	Data <Data>	[1..1]			858
	FailedSecurities <FaildScties>	[1..1]	±		858
	FailedCash <FaildCsh>	[1..1]	±		858

3.4.3.2.6.2.4.2.1.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.6.2.4.2.1.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		858
	FailedCash <FaildCsh>	[1..1]	±		858

3.4.3.2.6.2.4.2.1.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.4.2.1.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.4.2.1.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		859
Or}	Data <Data>	[1..1]			859
	FailedSecurities <FaillScties>	[1..1]	±		859
	FailedCash <FaillCsh>	[1..1]	±		860

3.4.3.2.6.2.4.2.1.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.6.2.4.2.1.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScties>	[1..1]	±		859
	FailedCash <FaillCsh>	[1..1]	±		860

3.4.3.2.6.2.4.2.1.2.2.2.1 FailedSecurities <FaillScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.4.2.1.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.4.2.1.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		860
Or}	Data <Data>	[1..1]			860
	FailedSecurities <FailedScities>	[1..1]	±		861
	FailedCash <FailedCsh>	[1..1]	±		861

3.4.3.2.6.2.4.2.1.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.6.2.4.2.1.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		861
	FailedCash <FaildCsh>	[1..1]	±		861

3.4.3.2.6.2.4.2.1.2.3.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.4.2.1.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.4.2.1.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		862
Or}	Data <Data>	[1..1]			862
	FailedSecurities <FaildScties>	[1..1]	±		862
	FailedCash <FaildCsh>	[1..1]	±		862

3.4.3.2.6.2.4.2.1.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.6.2.4.2.1.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		862
	FailedCash <FaildCsh>	[1..1]	±		862

3.4.3.2.6.2.4.2.1.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.4.2.1.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.4.2.2 CrossCSD <CrossCSD>*Presence:* [1..1]*Definition:* Cross-CSD settlement instructions data.

CrossCSD <CrossCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		863
Or}	Data <Data>	[1..1]			864
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			864
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		865
Or}	Data <Data>	[1..1]			865
	FailedSecurities <FaildScties>	[1..1]	±		865
	FailedCash <FaildCsh>	[1..1]	±		865
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			866
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		866
Or}	Data <Data>	[1..1]			866
	FailedSecurities <FaildScties>	[1..1]	±		866
	FailedCash <FaildCsh>	[1..1]	±		867
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			867
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		867
Or}	Data <Data>	[1..1]			867
	FailedSecurities <FaildScties>	[1..1]	±		868
	FailedCash <FaildCsh>	[1..1]	±		868
	FreeOfPayment <FreeOfPmt>	[1..1]			868
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		869
Or}	Data <Data>	[1..1]			869
	FailedSecurities <FaildScties>	[1..1]	±		869
	FailedCash <FaildCsh>	[1..1]	±		869

3.4.3.2.6.2.4.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.6.2.4.2.2.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			864
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		865
Or}	Data <Data>	[1..1]			865
	FailedSecurities <FaildScties>	[1..1]	±		865
	FailedCash <FaildCsh>	[1..1]	±		865
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			866
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		866
Or}	Data <Data>	[1..1]			866
	FailedSecurities <FaildScties>	[1..1]	±		866
	FailedCash <FaildCsh>	[1..1]	±		867
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			867
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		867
Or}	Data <Data>	[1..1]			867
	FailedSecurities <FaildScties>	[1..1]	±		868
	FailedCash <FaildCsh>	[1..1]	±		868
	FreeOfPayment <FreeOfPmt>	[1..1]			868
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		869
Or}	Data <Data>	[1..1]			869
	FailedSecurities <FaildScties>	[1..1]	±		869
	FailedCash <FaildCsh>	[1..1]	±		869

3.4.3.2.6.2.4.2.2.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		865
Or}	Data <Data>	[1..1]			865
	FailedSecurities <FaildScties>	[1..1]	±		865
	FailedCash <FaildCsh>	[1..1]	±		865

3.4.3.2.6.2.4.2.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.6.2.4.2.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		865
	FailedCash <FaildCsh>	[1..1]	±		865

3.4.3.2.6.2.4.2.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.4.2.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.4.2.2.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		866
Or}	Data <Data>	[1..1]			866
	FailedSecurities <FaillScties>	[1..1]	±		866
	FailedCash <FaillCsh>	[1..1]	±		867

3.4.3.2.6.2.4.2.2.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.6.2.4.2.2.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScties>	[1..1]	±		866
	FailedCash <FaillCsh>	[1..1]	±		867

3.4.3.2.6.2.4.2.2.2.2.2.1 FailedSecurities <FaillScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.4.2.2.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.4.2.2.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		867
Or}	Data <Data>	[1..1]			867
	FailedSecurities <FailedScities>	[1..1]	±		868
	FailedCash <FailedCsh>	[1..1]	±		868

3.4.3.2.6.2.4.2.2.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.6.2.4.2.2.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		868
	FailedCash <FaildCsh>	[1..1]	±		868

3.4.3.2.6.2.4.2.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.4.2.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.4.2.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		869
Or}	Data <Data>	[1..1]			869
	FailedSecurities <FaildScies>	[1..1]	±		869
	FailedCash <FaildCsh>	[1..1]	±		869

3.4.3.2.6.2.4.2.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.6.2.4.2.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		869
	FailedCash <FaildCsh>	[1..1]	±		869

3.4.3.2.6.2.4.2.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.4.2.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.5 Other <Othr>*Presence:* [1..1]*Definition:* Covers any securities transactions type not covered as a dedicated type.

Other <Othr> contains one of the following **SettlementFailsDailyCSD1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		871
Or}	Data <Data>	[1..1]			871
	IntraCSD <IntraCSD>	[1..1]			873
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		874
Or}	Data <Data>	[1..1]			875
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			875
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		876
Or}	Data <Data>	[1..1]			876
	FailedSecurities <FaildScies>	[1..1]	±		876
	FailedCash <FaildCsh>	[1..1]	±		876
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			877
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		877
Or}	Data <Data>	[1..1]			877
	FailedSecurities <FaildScies>	[1..1]	±		877
	FailedCash <FaildCsh>	[1..1]	±		878
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			878
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		878
Or}	Data <Data>	[1..1]			878
	FailedSecurities <FaildScies>	[1..1]	±		879
	FailedCash <FaildCsh>	[1..1]	±		879
	FreeOfPayment <FreeOfPmt>	[1..1]			879
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		880
Or}	Data <Data>	[1..1]			880
	FailedSecurities <FaildScies>	[1..1]	±		880
	FailedCash <FaildCsh>	[1..1]	±		880
	CrossCSD <CrossCSD>	[1..1]			880
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		881
Or}	Data <Data>	[1..1]			882
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			882
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		883
Or}	Data <Data>	[1..1]			883

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		883
	FailedCash <FaildCsh>	[1..1]	±		883
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			884
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		884
Or}	Data <Data>	[1..1]			884
	FailedSecurities <FaildScies>	[1..1]	±		884
	FailedCash <FaildCsh>	[1..1]	±		885
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			885
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		885
Or}	Data <Data>	[1..1]			885
	FailedSecurities <FaildScies>	[1..1]	±		886
	FailedCash <FaildCsh>	[1..1]	±		886
	FreeOfPayment <FreeOfPmt>	[1..1]			886
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		887
Or}	Data <Data>	[1..1]			887
	FailedSecurities <FaildScies>	[1..1]	±		887
	FailedCash <FaildCsh>	[1..1]	±		887

3.4.3.2.6.2.5.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.6.2.5.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementFailsDailyCSD3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraCSD <IntraCSD>	[1..1]			873
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		874
Or}	Data <Data>	[1..1]			875
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			875
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		876
Or}	Data <Data>	[1..1]			876
	FailedSecurities <FaildScies>	[1..1]	±		876
	FailedCash <FaildCsh>	[1..1]	±		876
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			877
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		877
Or}	Data <Data>	[1..1]			877
	FailedSecurities <FaildScies>	[1..1]	±		877
	FailedCash <FaildCsh>	[1..1]	±		878
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			878
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		878
Or}	Data <Data>	[1..1]			878
	FailedSecurities <FaildScies>	[1..1]	±		879
	FailedCash <FaildCsh>	[1..1]	±		879
	FreeOfPayment <FreeOfPmt>	[1..1]			879
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		880
Or}	Data <Data>	[1..1]			880
	FailedSecurities <FaildScies>	[1..1]	±		880
	FailedCash <FaildCsh>	[1..1]	±		880
	CrossCSD <CrossCSD>	[1..1]			880
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		881
Or}	Data <Data>	[1..1]			882
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			882
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		883
Or}	Data <Data>	[1..1]			883
	FailedSecurities <FaildScies>	[1..1]	±		883
	FailedCash <FaildCsh>	[1..1]	±		883

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			884
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		884
Or}	Data <Data>	[1..1]			884
	FailedSecurities <FaildScties>	[1..1]	±		884
	FailedCash <FaildCsh>	[1..1]	±		885
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			885
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		885
Or}	Data <Data>	[1..1]			885
	FailedSecurities <FaildScties>	[1..1]	±		886
	FailedCash <FaildCsh>	[1..1]	±		886
	FreeOfPayment <FreeOfPmt>	[1..1]			886
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		887
Or}	Data <Data>	[1..1]			887
	FailedSecurities <FaildScties>	[1..1]	±		887
	FailedCash <FaildCsh>	[1..1]	±		887

3.4.3.2.6.2.5.2.1 IntraCSD <IntraCSD>

Presence: [1..1]

Definition: Intra-CSD settlement instructions data.

IntraCSD <IntraCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		874
Or}	Data <Data>	[1..1]			875
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			875
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		876
Or}	Data <Data>	[1..1]			876
	FailedSecurities <FaildScties>	[1..1]	±		876
	FailedCash <FaildCsh>	[1..1]	±		876
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			877
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		877
Or}	Data <Data>	[1..1]			877
	FailedSecurities <FaildScties>	[1..1]	±		877
	FailedCash <FaildCsh>	[1..1]	±		878
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			878
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		878
Or}	Data <Data>	[1..1]			878
	FailedSecurities <FaildScties>	[1..1]	±		879
	FailedCash <FaildCsh>	[1..1]	±		879
	FreeOfPayment <FreeOfPmt>	[1..1]			879
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		880
Or}	Data <Data>	[1..1]			880
	FailedSecurities <FaildScties>	[1..1]	±		880
	FailedCash <FaildCsh>	[1..1]	±		880

3.4.3.2.6.2.5.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.6.2.5.2.1.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			875
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		876
Or}	Data <Data>	[1..1]			876
	FailedSecurities <FaildScties>	[1..1]	±		876
	FailedCash <FaildCsh>	[1..1]	±		876
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			877
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		877
Or}	Data <Data>	[1..1]			877
	FailedSecurities <FaildScties>	[1..1]	±		877
	FailedCash <FaildCsh>	[1..1]	±		878
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			878
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		878
Or}	Data <Data>	[1..1]			878
	FailedSecurities <FaildScties>	[1..1]	±		879
	FailedCash <FaildCsh>	[1..1]	±		879
	FreeOfPayment <FreeOfPmt>	[1..1]			879
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		880
Or}	Data <Data>	[1..1]			880
	FailedSecurities <FaildScties>	[1..1]	±		880
	FailedCash <FaildCsh>	[1..1]	±		880

3.4.3.2.6.2.5.2.1.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		876
Or}	Data <Data>	[1..1]			876
	FailedSecurities <FaildScties>	[1..1]	±		876
	FailedCash <FaildCsh>	[1..1]	±		876

3.4.3.2.6.2.5.2.1.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.6.2.5.2.1.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		876
	FailedCash <FaildCsh>	[1..1]	±		876

3.4.3.2.6.2.5.2.1.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.5.2.1.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.5.2.1.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		877
Or}	Data <Data>	[1..1]			877
	FailedSecurities <FaillScties>	[1..1]	±		877
	FailedCash <FaillCsh>	[1..1]	±		878

3.4.3.2.6.2.5.2.1.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.6.2.5.2.1.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScties>	[1..1]	±		877
	FailedCash <FaillCsh>	[1..1]	±		878

3.4.3.2.6.2.5.2.1.2.2.2.1 FailedSecurities <FaillScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.5.2.1.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.5.2.1.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		878
Or}	Data <Data>	[1..1]			878
	FailedSecurities <FailedScities>	[1..1]	±		879
	FailedCash <FailedCsh>	[1..1]	±		879

3.4.3.2.6.2.5.2.1.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.6.2.5.2.1.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		879
	FailedCash <FaildCsh>	[1..1]	±		879

3.4.3.2.6.2.5.2.1.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.5.2.1.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.5.2.1.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		880
Or}	Data <Data>	[1..1]			880
	FailedSecurities <FaildScies>	[1..1]	±		880
	FailedCash <FaildCsh>	[1..1]	±		880

3.4.3.2.6.2.5.2.1.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.6.2.5.2.1.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		880
	FailedCash <FaildCsh>	[1..1]	±		880

3.4.3.2.6.2.5.2.1.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.5.2.1.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.5.2.2 CrossCSD <CrossCSD>*Presence:* [1..1]*Definition:* Cross-CSD settlement instructions data.

CrossCSD <CrossCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		881
Or}	Data <Data>	[1..1]			882
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			882
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		883
Or}	Data <Data>	[1..1]			883
	FailedSecurities <FaildScties>	[1..1]	±		883
	FailedCash <FaildCsh>	[1..1]	±		883
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			884
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		884
Or}	Data <Data>	[1..1]			884
	FailedSecurities <FaildScties>	[1..1]	±		884
	FailedCash <FaildCsh>	[1..1]	±		885
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			885
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		885
Or}	Data <Data>	[1..1]			885
	FailedSecurities <FaildScties>	[1..1]	±		886
	FailedCash <FaildCsh>	[1..1]	±		886
	FreeOfPayment <FreeOfPmt>	[1..1]			886
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		887
Or}	Data <Data>	[1..1]			887
	FailedSecurities <FaildScties>	[1..1]	±		887
	FailedCash <FaildCsh>	[1..1]	±		887

3.4.3.2.6.2.5.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.6.2.5.2.2.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			882
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		883
Or}	Data <Data>	[1..1]			883
	FailedSecurities <FaildScties>	[1..1]	±		883
	FailedCash <FaildCsh>	[1..1]	±		883
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			884
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		884
Or}	Data <Data>	[1..1]			884
	FailedSecurities <FaildScties>	[1..1]	±		884
	FailedCash <FaildCsh>	[1..1]	±		885
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			885
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		885
Or}	Data <Data>	[1..1]			885
	FailedSecurities <FaildScties>	[1..1]	±		886
	FailedCash <FaildCsh>	[1..1]	±		886
	FreeOfPayment <FreeOfPmt>	[1..1]			886
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		887
Or}	Data <Data>	[1..1]			887
	FailedSecurities <FaildScties>	[1..1]	±		887
	FailedCash <FaildCsh>	[1..1]	±		887

3.4.3.2.6.2.5.2.2.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		883
Or}	Data <Data>	[1..1]			883
	FailedSecurities <FaildScties>	[1..1]	±		883
	FailedCash <FaildCsh>	[1..1]	±		883

3.4.3.2.6.2.5.2.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.6.2.5.2.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		883
	FailedCash <FaildCsh>	[1..1]	±		883

3.4.3.2.6.2.5.2.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.5.2.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.5.2.2.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		884
Or}	Data <Data>	[1..1]			884
	FailedSecurities <FaillScties>	[1..1]	±		884
	FailedCash <FaillCsh>	[1..1]	±		885

3.4.3.2.6.2.5.2.2.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.6.2.5.2.2.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScties>	[1..1]	±		884
	FailedCash <FaillCsh>	[1..1]	±		885

3.4.3.2.6.2.5.2.2.2.2.2.1 FailedSecurities <FaillScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.5.2.2.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.5.2.2.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		885
Or}	Data <Data>	[1..1]			885
	FailedSecurities <FailedScities>	[1..1]	±		886
	FailedCash <FailedCsh>	[1..1]	±		886

3.4.3.2.6.2.5.2.2.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.6.2.5.2.2.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		886
	FailedCash <FaildCsh>	[1..1]	±		886

3.4.3.2.6.2.5.2.2.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.5.2.2.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.5.2.2.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		887
Or}	Data <Data>	[1..1]			887
	FailedSecurities <FaildScies>	[1..1]	±		887
	FailedCash <FaildCsh>	[1..1]	±		887

3.4.3.2.6.2.5.2.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.6.2.5.2.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		887
	FailedCash <FaildCsh>	[1..1]	±		887

3.4.3.2.6.2.5.2.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.6.2.5.2.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7 MoneyMarketInstrument <MnyMktInstrm>*Presence:* [1..1]

Definition: Money market instruments other than sovereign debts.

MoneyMarketInstrument <MnyMktInstrm> contains one of the following
SettlementFailsDailyTransactionType1Choice elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		897
Or}	Data <Data>	[1..1]			897
	SecuritiesBuyOrSell <ScitiesBuyOrSell>	[1..1]			905
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		907
Or}	Data <Data>	[1..1]			907
	IntraCSD <IntraCSD>	[1..1]			909
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		910
Or}	Data <Data>	[1..1]			911
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			911
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		912
Or}	Data <Data>	[1..1]			912
	FailedSecurities <FaildScities>	[1..1]	±		912
	FailedCash <FaildCsh>	[1..1]	±		912
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			913
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		913
Or}	Data <Data>	[1..1]			913
	FailedSecurities <FaildScities>	[1..1]	±		913
	FailedCash <FaildCsh>	[1..1]	±		914
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			914
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		914
Or}	Data <Data>	[1..1]			914
	FailedSecurities <FaildScities>	[1..1]	±		915
	FailedCash <FaildCsh>	[1..1]	±		915
	FreeOfPayment <FreeOfPmt>	[1..1]			915
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		916
Or}	Data <Data>	[1..1]			916
	FailedSecurities <FaildScities>	[1..1]	±		916
	FailedCash <FaildCsh>	[1..1]	±		916
	CrossCSD <CrossCSD>	[1..1]			916
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		917

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			918
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			918
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		919
Or}	Data <Data>	[1..1]			919
	FailedSecurities <FaildScities>	[1..1]	±		919
	FailedCash <FaildCsh>	[1..1]	±		919
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			920
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		920
Or}	Data <Data>	[1..1]			920
	FailedSecurities <FaildScities>	[1..1]	±		920
	FailedCash <FaildCsh>	[1..1]	±		921
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			921
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		921
Or}	Data <Data>	[1..1]			921
	FailedSecurities <FaildScities>	[1..1]	±		922
	FailedCash <FaildCsh>	[1..1]	±		922
	FreeOfPayment <FreeOfPmt>	[1..1]			922
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		923
Or}	Data <Data>	[1..1]			923
	FailedSecurities <FaildScities>	[1..1]	±		923
	FailedCash <FaildCsh>	[1..1]	±		923
	CollateralManagementOperation <CollMgmtOpr>	[1..1]			923
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		925
Or}	Data <Data>	[1..1]			925
	IntraCSD <IntraCSD>	[1..1]			927
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		928
Or}	Data <Data>	[1..1]			929
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			929
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		930
Or}	Data <Data>	[1..1]			930
	FailedSecurities <FaildScities>	[1..1]	±		930

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedCash <FaildCsh>	[1..1]	±		930
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			931
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		931
Or}	Data <Data>	[1..1]			931
	FailedSecurities <FaildScties>	[1..1]	±		931
	FailedCash <FaildCsh>	[1..1]	±		932
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			932
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		932
Or}	Data <Data>	[1..1]			932
	FailedSecurities <FaildScties>	[1..1]	±		933
	FailedCash <FaildCsh>	[1..1]	±		933
	FreeOfPayment <FreeOfPmt>	[1..1]			933
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		934
Or}	Data <Data>	[1..1]			934
	FailedSecurities <FaildScties>	[1..1]	±		934
	FailedCash <FaildCsh>	[1..1]	±		934
	CrossCSD <CrossCSD>	[1..1]			934
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		935
Or}	Data <Data>	[1..1]			936
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			936
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		937
Or}	Data <Data>	[1..1]			937
	FailedSecurities <FaildScties>	[1..1]	±		937
	FailedCash <FaildCsh>	[1..1]	±		937
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			938
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		938
Or}	Data <Data>	[1..1]			938
	FailedSecurities <FaildScties>	[1..1]	±		938
	FailedCash <FaildCsh>	[1..1]	±		939
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			939
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		939

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			939
	FailedSecurities <FaildScities>	[1..1]	±		940
	FailedCash <FaildCsh>	[1..1]	±		940
	FreeOfPayment <FreeOfPmt>	[1..1]			940
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		941
Or}	Data <Data>	[1..1]			941
	FailedSecurities <FaildScities>	[1..1]	±		941
	FailedCash <FaildCsh>	[1..1]	±		941
	SecuritiesLendingOrBorrowing <ScitiesLndgOrBrrwg>	[1..1]			941
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		943
Or}	Data <Data>	[1..1]			943
	IntraCSD <IntraCSD>	[1..1]			945
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		946
Or}	Data <Data>	[1..1]			947
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			947
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		948
Or}	Data <Data>	[1..1]			948
	FailedSecurities <FaildScities>	[1..1]	±		948
	FailedCash <FaildCsh>	[1..1]	±		948
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			949
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		949
Or}	Data <Data>	[1..1]			949
	FailedSecurities <FaildScities>	[1..1]	±		949
	FailedCash <FaildCsh>	[1..1]	±		950
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			950
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		950
Or}	Data <Data>	[1..1]			950
	FailedSecurities <FaildScities>	[1..1]	±		951
	FailedCash <FaildCsh>	[1..1]	±		951
	FreeOfPayment <FreeOfPmt>	[1..1]			951
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		952

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			952
	FailedSecurities <FaildScities>	[1..1]	±		952
	FailedCash <FaildCsh>	[1..1]	±		952
	CrossCSD <CrossCSD>	[1..1]			952
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		953
Or}	Data <Data>	[1..1]			954
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			954
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		955
Or}	Data <Data>	[1..1]			955
	FailedSecurities <FaildScities>	[1..1]	±		955
	FailedCash <FaildCsh>	[1..1]	±		955
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			956
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		956
Or}	Data <Data>	[1..1]			956
	FailedSecurities <FaildScities>	[1..1]	±		956
	FailedCash <FaildCsh>	[1..1]	±		957
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			957
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		957
Or}	Data <Data>	[1..1]			957
	FailedSecurities <FaildScities>	[1..1]	±		958
	FailedCash <FaildCsh>	[1..1]	±		958
	FreeOfPayment <FreeOfPmt>	[1..1]			958
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		959
Or}	Data <Data>	[1..1]			959
	FailedSecurities <FaildScities>	[1..1]	±		959
	FailedCash <FaildCsh>	[1..1]	±		959
	RepurchaseAgreement <RpAgrmt>	[1..1]			959
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		961
Or}	Data <Data>	[1..1]			961
	IntraCSD <IntraCSD>	[1..1]			963
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		964

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			965
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			965
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		966
Or}	Data <Data>	[1..1]			966
	FailedSecurities <FaildScities>	[1..1]	±		966
	FailedCash <FaildCsh>	[1..1]	±		966
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			967
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		967
Or}	Data <Data>	[1..1]			967
	FailedSecurities <FaildScities>	[1..1]	±		967
	FailedCash <FaildCsh>	[1..1]	±		968
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			968
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		968
Or}	Data <Data>	[1..1]			968
	FailedSecurities <FaildScities>	[1..1]	±		969
	FailedCash <FaildCsh>	[1..1]	±		969
	FreeOfPayment <FreeOfPmt>	[1..1]			969
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		970
Or}	Data <Data>	[1..1]			970
	FailedSecurities <FaildScities>	[1..1]	±		970
	FailedCash <FaildCsh>	[1..1]	±		970
	CrossCSD <CrossCSD>	[1..1]			970
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		971
Or}	Data <Data>	[1..1]			972
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			972
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		973
Or}	Data <Data>	[1..1]			973
	FailedSecurities <FaildScities>	[1..1]	±		973
	FailedCash <FaildCsh>	[1..1]	±		973
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			974
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		974

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			974
	FailedSecurities <FaildScities>	[1..1]	±		974
	FailedCash <FaildCsh>	[1..1]	±		975
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			975
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		975
Or}	Data <Data>	[1..1]			975
	FailedSecurities <FaildScities>	[1..1]	±		976
	FailedCash <FaildCsh>	[1..1]	±		976
	FreeOfPayment <FreeOfPmt>	[1..1]			976
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		977
Or}	Data <Data>	[1..1]			977
	FailedSecurities <FaildScities>	[1..1]	±		977
	FailedCash <FaildCsh>	[1..1]	±		977
	Other <Oth>	[1..1]			977
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		979
Or}	Data <Data>	[1..1]			979
	IntraCSD <IntraCSD>	[1..1]			981
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		982
Or}	Data <Data>	[1..1]			983
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			983
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		984
Or}	Data <Data>	[1..1]			984
	FailedSecurities <FaildScities>	[1..1]	±		984
	FailedCash <FaildCsh>	[1..1]	±		984
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			985
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		985
Or}	Data <Data>	[1..1]			985
	FailedSecurities <FaildScities>	[1..1]	±		985
	FailedCash <FaildCsh>	[1..1]	±		986
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			986
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		986

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			986
	FailedSecurities <FaildScities>	[1..1]	±		987
	FailedCash <FaildCsh>	[1..1]	±		987
	FreeOfPayment <FreeOfPmt>	[1..1]			987
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		988
Or}	Data <Data>	[1..1]			988
	FailedSecurities <FaildScities>	[1..1]	±		988
	FailedCash <FaildCsh>	[1..1]	±		988
	CrossCSD <CrossCSD>	[1..1]			988
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		989
Or}	Data <Data>	[1..1]			990
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			990
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		991
Or}	Data <Data>	[1..1]			991
	FailedSecurities <FaildScities>	[1..1]	±		991
	FailedCash <FaildCsh>	[1..1]	±		991
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			992
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		992
Or}	Data <Data>	[1..1]			992
	FailedSecurities <FaildScities>	[1..1]	±		992
	FailedCash <FaildCsh>	[1..1]	±		993
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			993
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		993
Or}	Data <Data>	[1..1]			993
	FailedSecurities <FaildScities>	[1..1]	±		994
	FailedCash <FaildCsh>	[1..1]	±		994
	FreeOfPayment <FreeOfPmt>	[1..1]			994
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		995
Or}	Data <Data>	[1..1]			995
	FailedSecurities <FaildScities>	[1..1]	±		995
	FailedCash <FaildCsh>	[1..1]	±		995

3.4.3.2.7.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.7.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementFailsDailyTransactionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesBuyOrSell <ScitiesBuyOrSell>	[1..1]			905
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		907
Or}	Data <Data>	[1..1]			907
	IntraCSD <IntraCSD>	[1..1]			909
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		910
Or}	Data <Data>	[1..1]			911
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			911
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		912
Or}	Data <Data>	[1..1]			912
	FailedSecurities <FaildScities>	[1..1]	±		912
	FailedCash <FaildCsh>	[1..1]	±		912
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			913
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		913
Or}	Data <Data>	[1..1]			913
	FailedSecurities <FaildScities>	[1..1]	±		913
	FailedCash <FaildCsh>	[1..1]	±		914
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			914
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		914
Or}	Data <Data>	[1..1]			914
	FailedSecurities <FaildScities>	[1..1]	±		915
	FailedCash <FaildCsh>	[1..1]	±		915
	FreeOfPayment <FreeOfPmt>	[1..1]			915
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		916
Or}	Data <Data>	[1..1]			916
	FailedSecurities <FaildScities>	[1..1]	±		916
	FailedCash <FaildCsh>	[1..1]	±		916
	CrossCSD <CrossCSD>	[1..1]			916
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		917
Or}	Data <Data>	[1..1]			918
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			918
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		919

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			919
	FailedSecurities <FaildScies>	[1..1]	±		919
	FailedCash <FaildCsh>	[1..1]	±		919
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			920
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		920
Or}	Data <Data>	[1..1]			920
	FailedSecurities <FaildScies>	[1..1]	±		920
	FailedCash <FaildCsh>	[1..1]	±		921
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			921
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		921
Or}	Data <Data>	[1..1]			921
	FailedSecurities <FaildScies>	[1..1]	±		922
	FailedCash <FaildCsh>	[1..1]	±		922
	FreeOfPayment <FreeOfPmt>	[1..1]			922
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		923
Or}	Data <Data>	[1..1]			923
	FailedSecurities <FaildScies>	[1..1]	±		923
	FailedCash <FaildCsh>	[1..1]	±		923
	CollateralManagementOperation <CollMgmtOpr>	[1..1]			923
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		925
Or}	Data <Data>	[1..1]			925
	IntraCSD <IntraCSD>	[1..1]			927
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		928
Or}	Data <Data>	[1..1]			929
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			929
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		930
Or}	Data <Data>	[1..1]			930
	FailedSecurities <FaildScies>	[1..1]	±		930
	FailedCash <FaildCsh>	[1..1]	±		930
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			931
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		931

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			931
	FailedSecurities <FaildScies>	[1..1]	±		931
	FailedCash <FaildCsh>	[1..1]	±		932
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			932
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		932
Or}	Data <Data>	[1..1]			932
	FailedSecurities <FaildScies>	[1..1]	±		933
	FailedCash <FaildCsh>	[1..1]	±		933
	FreeOfPayment <FreeOfPmt>	[1..1]			933
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		934
Or}	Data <Data>	[1..1]			934
	FailedSecurities <FaildScies>	[1..1]	±		934
	FailedCash <FaildCsh>	[1..1]	±		934
	CrossCSD <CrossCSD>	[1..1]			934
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		935
Or}	Data <Data>	[1..1]			936
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			936
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		937
Or}	Data <Data>	[1..1]			937
	FailedSecurities <FaildScies>	[1..1]	±		937
	FailedCash <FaildCsh>	[1..1]	±		937
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			938
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		938
Or}	Data <Data>	[1..1]			938
	FailedSecurities <FaildScies>	[1..1]	±		938
	FailedCash <FaildCsh>	[1..1]	±		939
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			939
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		939
Or}	Data <Data>	[1..1]			939
	FailedSecurities <FaildScies>	[1..1]	±		940
	FailedCash <FaildCsh>	[1..1]	±		940

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FreeOfPayment <FreeOfPmt>	[1..1]			940
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		941
Or}	Data <Data>	[1..1]			941
	FailedSecurities <FaildScies>	[1..1]	±		941
	FailedCash <FaildCsh>	[1..1]	±		941
	SecuritiesLendingOrBorrowing <SciesLndgOrBrrwg>	[1..1]			941
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		943
Or}	Data <Data>	[1..1]			943
	IntraCSD <IntraCSD>	[1..1]			945
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		946
Or}	Data <Data>	[1..1]			947
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			947
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		948
Or}	Data <Data>	[1..1]			948
	FailedSecurities <FaildScies>	[1..1]	±		948
	FailedCash <FaildCsh>	[1..1]	±		948
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			949
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		949
Or}	Data <Data>	[1..1]			949
	FailedSecurities <FaildScies>	[1..1]	±		949
	FailedCash <FaildCsh>	[1..1]	±		950
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			950
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		950
Or}	Data <Data>	[1..1]			950
	FailedSecurities <FaildScies>	[1..1]	±		951
	FailedCash <FaildCsh>	[1..1]	±		951
	FreeOfPayment <FreeOfPmt>	[1..1]			951
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		952
Or}	Data <Data>	[1..1]			952
	FailedSecurities <FaildScies>	[1..1]	±		952
	FailedCash <FaildCsh>	[1..1]	±		952

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CrossCSD <CrossCSD>	[1..1]			952
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		953
Or}	Data <Data>	[1..1]			954
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			954
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		955
Or}	Data <Data>	[1..1]			955
	FailedSecurities <FaildScies>	[1..1]	±		955
	FailedCash <FaildCsh>	[1..1]	±		955
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			956
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		956
Or}	Data <Data>	[1..1]			956
	FailedSecurities <FaildScies>	[1..1]	±		956
	FailedCash <FaildCsh>	[1..1]	±		957
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			957
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		957
Or}	Data <Data>	[1..1]			957
	FailedSecurities <FaildScies>	[1..1]	±		958
	FailedCash <FaildCsh>	[1..1]	±		958
	FreeOfPayment <FreeOfPmt>	[1..1]			958
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		959
Or}	Data <Data>	[1..1]			959
	FailedSecurities <FaildScies>	[1..1]	±		959
	FailedCash <FaildCsh>	[1..1]	±		959
	RepurchaseAgreement <RpAgrmt>	[1..1]			959
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		961
Or}	Data <Data>	[1..1]			961
	IntraCSD <IntraCSD>	[1..1]			963
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		964
Or}	Data <Data>	[1..1]			965
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			965
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		966

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			966
	FailedSecurities <FaildScies>	[1..1]	±		966
	FailedCash <FaildCsh>	[1..1]	±		966
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			967
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		967
Or}	Data <Data>	[1..1]			967
	FailedSecurities <FaildScies>	[1..1]	±		967
	FailedCash <FaildCsh>	[1..1]	±		968
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			968
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		968
Or}	Data <Data>	[1..1]			968
	FailedSecurities <FaildScies>	[1..1]	±		969
	FailedCash <FaildCsh>	[1..1]	±		969
	FreeOfPayment <FreeOfPmt>	[1..1]			969
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		970
Or}	Data <Data>	[1..1]			970
	FailedSecurities <FaildScies>	[1..1]	±		970
	FailedCash <FaildCsh>	[1..1]	±		970
	CrossCSD <CrossCSD>	[1..1]			970
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		971
Or}	Data <Data>	[1..1]			972
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			972
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		973
Or}	Data <Data>	[1..1]			973
	FailedSecurities <FaildScies>	[1..1]	±		973
	FailedCash <FaildCsh>	[1..1]	±		973
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			974
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		974
Or}	Data <Data>	[1..1]			974
	FailedSecurities <FaildScies>	[1..1]	±		974
	FailedCash <FaildCsh>	[1..1]	±		975

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			975
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		975
Or}	Data <Data>	[1..1]			975
	FailedSecurities <FaildScities>	[1..1]	±		976
	FailedCash <FaildCsh>	[1..1]	±		976
	FreeOfPayment <FreeOfPmt>	[1..1]			976
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		977
Or}	Data <Data>	[1..1]			977
	FailedSecurities <FaildScities>	[1..1]	±		977
	FailedCash <FaildCsh>	[1..1]	±		977
	Other <Othr>	[1..1]			977
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		979
Or}	Data <Data>	[1..1]			979
	IntraCSD <IntraCSD>	[1..1]			981
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		982
Or}	Data <Data>	[1..1]			983
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			983
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		984
Or}	Data <Data>	[1..1]			984
	FailedSecurities <FaildScities>	[1..1]	±		984
	FailedCash <FaildCsh>	[1..1]	±		984
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			985
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		985
Or}	Data <Data>	[1..1]			985
	FailedSecurities <FaildScities>	[1..1]	±		985
	FailedCash <FaildCsh>	[1..1]	±		986
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			986
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		986
Or}	Data <Data>	[1..1]			986
	FailedSecurities <FaildScities>	[1..1]	±		987
	FailedCash <FaildCsh>	[1..1]	±		987

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FreeOfPayment <FreeOfPmt>	[1..1]			987
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		988
Or}	Data <Data>	[1..1]			988
	FailedSecurities <FaildScies>	[1..1]	±		988
	FailedCash <FaildCsh>	[1..1]	±		988
	CrossCSD <CrossCSD>	[1..1]			988
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		989
Or}	Data <Data>	[1..1]			990
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			990
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		991
Or}	Data <Data>	[1..1]			991
	FailedSecurities <FaildScies>	[1..1]	±		991
	FailedCash <FaildCsh>	[1..1]	±		991
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			992
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		992
Or}	Data <Data>	[1..1]			992
	FailedSecurities <FaildScies>	[1..1]	±		992
	FailedCash <FaildCsh>	[1..1]	±		993
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			993
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		993
Or}	Data <Data>	[1..1]			993
	FailedSecurities <FaildScies>	[1..1]	±		994
	FailedCash <FaildCsh>	[1..1]	±		994
	FreeOfPayment <FreeOfPmt>	[1..1]			994
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		995
Or}	Data <Data>	[1..1]			995
	FailedSecurities <FaildScies>	[1..1]	±		995
	FailedCash <FaildCsh>	[1..1]	±		995

3.4.3.2.7.2.1 SecuritiesBuyOrSell <SctiesBuyOrSell>

Presence: [1..1]

Definition: Purchase or sale of securities.

SecuritiesBuyOrSell <SctiesBuyOrSell> contains one of the following
SettlementFailsDailyCSD1Choice elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		907
Or}	Data <Data>	[1..1]			907
	IntraCSD <IntraCSD>	[1..1]			909
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		910
Or}	Data <Data>	[1..1]			911
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			911
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		912
Or}	Data <Data>	[1..1]			912
	FailedSecurities <FaildScties>	[1..1]	±		912
	FailedCash <FaildCsh>	[1..1]	±		912
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			913
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		913
Or}	Data <Data>	[1..1]			913
	FailedSecurities <FaildScties>	[1..1]	±		913
	FailedCash <FaildCsh>	[1..1]	±		914
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			914
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		914
Or}	Data <Data>	[1..1]			914
	FailedSecurities <FaildScties>	[1..1]	±		915
	FailedCash <FaildCsh>	[1..1]	±		915
	FreeOfPayment <FreeOfPmt>	[1..1]			915
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		916
Or}	Data <Data>	[1..1]			916
	FailedSecurities <FaildScties>	[1..1]	±		916
	FailedCash <FaildCsh>	[1..1]	±		916
	CrossCSD <CrossCSD>	[1..1]			916
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		917
Or}	Data <Data>	[1..1]			918
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			918
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		919

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			919
	FailedSecurities <FaildScies>	[1..1]	±		919
	FailedCash <FaildCsh>	[1..1]	±		919
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			920
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		920
Or}	Data <Data>	[1..1]			920
	FailedSecurities <FaildScies>	[1..1]	±		920
	FailedCash <FaildCsh>	[1..1]	±		921
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			921
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		921
Or}	Data <Data>	[1..1]			921
	FailedSecurities <FaildScies>	[1..1]	±		922
	FailedCash <FaildCsh>	[1..1]	±		922
	FreeOfPayment <FreeOfPmt>	[1..1]			922
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		923
Or}	Data <Data>	[1..1]			923
	FailedSecurities <FaildScies>	[1..1]	±		923
	FailedCash <FaildCsh>	[1..1]	±		923

3.4.3.2.7.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.7.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementFailsDailyCSD3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraCSD <IntraCSD>	[1..1]			909
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		910
Or}	Data <Data>	[1..1]			911
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			911
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		912
Or}	Data <Data>	[1..1]			912
	FailedSecurities <FaildScies>	[1..1]	±		912
	FailedCash <FaildCsh>	[1..1]	±		912
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			913
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		913
Or}	Data <Data>	[1..1]			913
	FailedSecurities <FaildScies>	[1..1]	±		913
	FailedCash <FaildCsh>	[1..1]	±		914
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			914
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		914
Or}	Data <Data>	[1..1]			914
	FailedSecurities <FaildScies>	[1..1]	±		915
	FailedCash <FaildCsh>	[1..1]	±		915
	FreeOfPayment <FreeOfPmt>	[1..1]			915
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		916
Or}	Data <Data>	[1..1]			916
	FailedSecurities <FaildScies>	[1..1]	±		916
	FailedCash <FaildCsh>	[1..1]	±		916
	CrossCSD <CrossCSD>	[1..1]			916
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		917
Or}	Data <Data>	[1..1]			918
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			918
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		919
Or}	Data <Data>	[1..1]			919
	FailedSecurities <FaildScies>	[1..1]	±		919
	FailedCash <FaildCsh>	[1..1]	±		919

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			920
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		920
Or}	Data <Data>	[1..1]			920
	FailedSecurities <FaildScties>	[1..1]	±		920
	FailedCash <FaildCsh>	[1..1]	±		921
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			921
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		921
Or}	Data <Data>	[1..1]			921
	FailedSecurities <FaildScties>	[1..1]	±		922
	FailedCash <FaildCsh>	[1..1]	±		922
	FreeOfPayment <FreeOfPmt>	[1..1]			922
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		923
Or}	Data <Data>	[1..1]			923
	FailedSecurities <FaildScties>	[1..1]	±		923
	FailedCash <FaildCsh>	[1..1]	±		923

3.4.3.2.7.2.1.2.1 IntraCSD <IntraCSD>

Presence: [1..1]

Definition: Intra-CSD settlement instructions data.

IntraCSD <IntraCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		910
Or}	Data <Data>	[1..1]			911
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			911
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		912
Or}	Data <Data>	[1..1]			912
	FailedSecurities <FaildScties>	[1..1]	±		912
	FailedCash <FaildCsh>	[1..1]	±		912
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			913
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		913
Or}	Data <Data>	[1..1]			913
	FailedSecurities <FaildScties>	[1..1]	±		913
	FailedCash <FaildCsh>	[1..1]	±		914
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			914
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		914
Or}	Data <Data>	[1..1]			914
	FailedSecurities <FaildScties>	[1..1]	±		915
	FailedCash <FaildCsh>	[1..1]	±		915
	FreeOfPayment <FreeOfPmt>	[1..1]			915
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		916
Or}	Data <Data>	[1..1]			916
	FailedSecurities <FaildScties>	[1..1]	±		916
	FailedCash <FaildCsh>	[1..1]	±		916

3.4.3.2.7.2.1.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.7.2.1.2.1.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			911
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		912
Or}	Data <Data>	[1..1]			912
	FailedSecurities <FaildScties>	[1..1]	±		912
	FailedCash <FaildCsh>	[1..1]	±		912
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			913
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		913
Or}	Data <Data>	[1..1]			913
	FailedSecurities <FaildScties>	[1..1]	±		913
	FailedCash <FaildCsh>	[1..1]	±		914
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			914
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		914
Or}	Data <Data>	[1..1]			914
	FailedSecurities <FaildScties>	[1..1]	±		915
	FailedCash <FaildCsh>	[1..1]	±		915
	FreeOfPayment <FreeOfPmt>	[1..1]			915
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		916
Or}	Data <Data>	[1..1]			916
	FailedSecurities <FaildScties>	[1..1]	±		916
	FailedCash <FaildCsh>	[1..1]	±		916

3.4.3.2.7.2.1.2.1.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		912
Or}	Data <Data>	[1..1]			912
	FailedSecurities <FaildScties>	[1..1]	±		912
	FailedCash <FaildCsh>	[1..1]	±		912

3.4.3.2.7.2.1.2.1.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.7.2.1.2.1.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		912
	FailedCash <FaildCsh>	[1..1]	±		912

3.4.3.2.7.2.1.2.1.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.1.2.1.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaileCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.1.2.1.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		913
Or}	Data <Data>	[1..1]			913
	FailedSecurities <FaileScies>	[1..1]	±		913
	FailedCash <FaileCsh>	[1..1]	±		914

3.4.3.2.7.2.1.2.1.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.7.2.1.2.1.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaileScies>	[1..1]	±		913
	FailedCash <FaileCsh>	[1..1]	±		914

3.4.3.2.7.2.1.2.1.2.2.2.1 FailedSecurities <FaileScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.1.2.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.1.2.1.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		914
Or}	Data <Data>	[1..1]			914
	FailedSecurities <FailedScities>	[1..1]	±		915
	FailedCash <FailedCsh>	[1..1]	±		915

3.4.3.2.7.2.1.2.1.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.7.2.1.2.1.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		915
	FailedCash <FaildCsh>	[1..1]	±		915

3.4.3.2.7.2.1.2.1.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.1.2.1.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.1.2.1.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		916
Or}	Data <Data>	[1..1]			916
	FailedSecurities <FaildScies>	[1..1]	±		916
	FailedCash <FaildCsh>	[1..1]	±		916

3.4.3.2.7.2.1.2.1.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.7.2.1.2.1.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		916
	FailedCash <FaildCsh>	[1..1]	±		916

3.4.3.2.7.2.1.2.1.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.1.2.1.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.1.2.2 CrossCSD <CrossCSD>*Presence:* [1..1]*Definition:* Cross-CSD settlement instructions data.

CrossCSD <CrossCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		917
Or}	Data <Data>	[1..1]			918
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			918
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		919
Or}	Data <Data>	[1..1]			919
	FailedSecurities <FaildScties>	[1..1]	±		919
	FailedCash <FaildCsh>	[1..1]	±		919
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			920
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		920
Or}	Data <Data>	[1..1]			920
	FailedSecurities <FaildScties>	[1..1]	±		920
	FailedCash <FaildCsh>	[1..1]	±		921
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			921
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		921
Or}	Data <Data>	[1..1]			921
	FailedSecurities <FaildScties>	[1..1]	±		922
	FailedCash <FaildCsh>	[1..1]	±		922
	FreeOfPayment <FreeOfPmt>	[1..1]			922
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		923
Or}	Data <Data>	[1..1]			923
	FailedSecurities <FaildScties>	[1..1]	±		923
	FailedCash <FaildCsh>	[1..1]	±		923

3.4.3.2.7.2.1.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.7.2.1.2.2.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			918
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		919
Or}	Data <Data>	[1..1]			919
	FailedSecurities <FaildScties>	[1..1]	±		919
	FailedCash <FaildCsh>	[1..1]	±		919
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			920
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		920
Or}	Data <Data>	[1..1]			920
	FailedSecurities <FaildScties>	[1..1]	±		920
	FailedCash <FaildCsh>	[1..1]	±		921
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			921
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		921
Or}	Data <Data>	[1..1]			921
	FailedSecurities <FaildScties>	[1..1]	±		922
	FailedCash <FaildCsh>	[1..1]	±		922
	FreeOfPayment <FreeOfPmt>	[1..1]			922
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		923
Or}	Data <Data>	[1..1]			923
	FailedSecurities <FaildScties>	[1..1]	±		923
	FailedCash <FaildCsh>	[1..1]	±		923

3.4.3.2.7.2.1.2.2.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		919
Or}	Data <Data>	[1..1]			919
	FailedSecurities <FaildScties>	[1..1]	±		919
	FailedCash <FaildCsh>	[1..1]	±		919

3.4.3.2.7.2.1.2.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.7.2.1.2.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		919
	FailedCash <FaildCsh>	[1..1]	±		919

3.4.3.2.7.2.1.2.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.1.2.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.1.2.2.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		920
Or}	Data <Data>	[1..1]			920
	FailedSecurities <FaillScies>	[1..1]	±		920
	FailedCash <FaillCsh>	[1..1]	±		921

3.4.3.2.7.2.1.2.2.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.7.2.1.2.2.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScies>	[1..1]	±		920
	FailedCash <FaillCsh>	[1..1]	±		921

3.4.3.2.7.2.1.2.2.2.2.2.1 FailedSecurities <FaillScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.1.2.2.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.1.2.2.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		921
Or}	Data <Data>	[1..1]			921
	FailedSecurities <FailedScities>	[1..1]	±		922
	FailedCash <FailedCsh>	[1..1]	±		922

3.4.3.2.7.2.1.2.2.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.7.2.1.2.2.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		922
	FailedCash <FaildCsh>	[1..1]	±		922

3.4.3.2.7.2.1.2.2.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.1.2.2.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.1.2.2.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		923
Or}	Data <Data>	[1..1]			923
	FailedSecurities <FaildScies>	[1..1]	±		923
	FailedCash <FaildCsh>	[1..1]	±		923

3.4.3.2.7.2.1.2.2.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.7.2.1.2.2.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		923
	FailedCash <FaildCsh>	[1..1]	±		923

3.4.3.2.7.2.1.2.2.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.1.2.2.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.2 CollateralManagementOperation <CollMgmtOpr>*Presence:* [1..1]*Definition:* Relates to securities transfers aiming to provide or to return collateral.

CollateralManagementOperation <ColIMgmtOpr> contains one of the following **SettlementFailsDailyCSD1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		925
Or}	Data <Data>	[1..1]			925
	IntraCSD <IntraCSD>	[1..1]			927
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		928
Or}	Data <Data>	[1..1]			929
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			929
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		930
Or}	Data <Data>	[1..1]			930
	FailedSecurities <FaildScities>	[1..1]	±		930
	FailedCash <FaildCsh>	[1..1]	±		930
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			931
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		931
Or}	Data <Data>	[1..1]			931
	FailedSecurities <FaildScities>	[1..1]	±		931
	FailedCash <FaildCsh>	[1..1]	±		932
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			932
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		932
Or}	Data <Data>	[1..1]			932
	FailedSecurities <FaildScities>	[1..1]	±		933
	FailedCash <FaildCsh>	[1..1]	±		933
	FreeOfPayment <FreeOfPmt>	[1..1]			933
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		934
Or}	Data <Data>	[1..1]			934
	FailedSecurities <FaildScities>	[1..1]	±		934
	FailedCash <FaildCsh>	[1..1]	±		934
	CrossCSD <CrossCSD>	[1..1]			934
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		935
Or}	Data <Data>	[1..1]			936
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			936
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		937

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			937
	FailedSecurities <FaildScies>	[1..1]	±		937
	FailedCash <FaildCsh>	[1..1]	±		937
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			938
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		938
Or}	Data <Data>	[1..1]			938
	FailedSecurities <FaildScies>	[1..1]	±		938
	FailedCash <FaildCsh>	[1..1]	±		939
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			939
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		939
Or}	Data <Data>	[1..1]			939
	FailedSecurities <FaildScies>	[1..1]	±		940
	FailedCash <FaildCsh>	[1..1]	±		940
	FreeOfPayment <FreeOfPmt>	[1..1]			940
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		941
Or}	Data <Data>	[1..1]			941
	FailedSecurities <FaildScies>	[1..1]	±		941
	FailedCash <FaildCsh>	[1..1]	±		941

3.4.3.2.7.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.7.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementFailsDailyCSD3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraCSD <IntraCSD>	[1..1]			927
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		928
Or}	Data <Data>	[1..1]			929
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			929
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		930
Or}	Data <Data>	[1..1]			930
	FailedSecurities <FaildScies>	[1..1]	±		930
	FailedCash <FaildCsh>	[1..1]	±		930
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			931
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		931
Or}	Data <Data>	[1..1]			931
	FailedSecurities <FaildScies>	[1..1]	±		931
	FailedCash <FaildCsh>	[1..1]	±		932
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			932
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		932
Or}	Data <Data>	[1..1]			932
	FailedSecurities <FaildScies>	[1..1]	±		933
	FailedCash <FaildCsh>	[1..1]	±		933
	FreeOfPayment <FreeOfPmt>	[1..1]			933
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		934
Or}	Data <Data>	[1..1]			934
	FailedSecurities <FaildScies>	[1..1]	±		934
	FailedCash <FaildCsh>	[1..1]	±		934
	CrossCSD <CrossCSD>	[1..1]			934
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		935
Or}	Data <Data>	[1..1]			936
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			936
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		937
Or}	Data <Data>	[1..1]			937
	FailedSecurities <FaildScies>	[1..1]	±		937
	FailedCash <FaildCsh>	[1..1]	±		937

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			938
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		938
Or}	Data <Data>	[1..1]			938
	FailedSecurities <FaildScties>	[1..1]	±		938
	FailedCash <FaildCsh>	[1..1]	±		939
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			939
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		939
Or}	Data <Data>	[1..1]			939
	FailedSecurities <FaildScties>	[1..1]	±		940
	FailedCash <FaildCsh>	[1..1]	±		940
	FreeOfPayment <FreeOfPmt>	[1..1]			940
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		941
Or}	Data <Data>	[1..1]			941
	FailedSecurities <FaildScties>	[1..1]	±		941
	FailedCash <FaildCsh>	[1..1]	±		941

3.4.3.2.7.2.2.2.1 IntraCSD <IntraCSD>

Presence: [1..1]

Definition: Intra-CSD settlement instructions data.

IntraCSD <IntraCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		928
Or}	Data <Data>	[1..1]			929
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			929
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		930
Or}	Data <Data>	[1..1]			930
	FailedSecurities <FaildScties>	[1..1]	±		930
	FailedCash <FaildCsh>	[1..1]	±		930
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			931
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		931
Or}	Data <Data>	[1..1]			931
	FailedSecurities <FaildScties>	[1..1]	±		931
	FailedCash <FaildCsh>	[1..1]	±		932
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			932
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		932
Or}	Data <Data>	[1..1]			932
	FailedSecurities <FaildScties>	[1..1]	±		933
	FailedCash <FaildCsh>	[1..1]	±		933
	FreeOfPayment <FreeOfPmt>	[1..1]			933
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		934
Or}	Data <Data>	[1..1]			934
	FailedSecurities <FaildScties>	[1..1]	±		934
	FailedCash <FaildCsh>	[1..1]	±		934

3.4.3.2.7.2.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.7.2.2.1.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			929
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		930
Or}	Data <Data>	[1..1]			930
	FailedSecurities <FaildScties>	[1..1]	±		930
	FailedCash <FaildCsh>	[1..1]	±		930
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			931
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		931
Or}	Data <Data>	[1..1]			931
	FailedSecurities <FaildScties>	[1..1]	±		931
	FailedCash <FaildCsh>	[1..1]	±		932
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			932
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		932
Or}	Data <Data>	[1..1]			932
	FailedSecurities <FaildScties>	[1..1]	±		933
	FailedCash <FaildCsh>	[1..1]	±		933
	FreeOfPayment <FreeOfPmt>	[1..1]			933
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		934
Or}	Data <Data>	[1..1]			934
	FailedSecurities <FaildScties>	[1..1]	±		934
	FailedCash <FaildCsh>	[1..1]	±		934

3.4.3.2.7.2.2.1.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		930
Or}	Data <Data>	[1..1]			930
	FailedSecurities <FaildScties>	[1..1]	±		930
	FailedCash <FaildCsh>	[1..1]	±		930

3.4.3.2.7.2.2.2.1.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.7.2.2.2.1.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		930
	FailedCash <FaildCsh>	[1..1]	±		930

3.4.3.2.7.2.2.2.1.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.2.2.1.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.2.2.1.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		931
Or}	Data <Data>	[1..1]			931
	FailedSecurities <FaillScties>	[1..1]	±		931
	FailedCash <FaillCsh>	[1..1]	±		932

3.4.3.2.7.2.2.2.1.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.7.2.2.2.1.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScties>	[1..1]	±		931
	FailedCash <FaillCsh>	[1..1]	±		932

3.4.3.2.7.2.2.2.1.2.2.2.1 FailedSecurities <FaillScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.2.2.1.2.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.2.2.1.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		932
Or}	Data <Data>	[1..1]			932
	FailedSecurities <FailedScities>	[1..1]	±		933
	FailedCash <FailedCsh>	[1..1]	±		933

3.4.3.2.7.2.2.2.1.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.7.2.2.2.1.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		933
	FailedCash <FaildCsh>	[1..1]	±		933

3.4.3.2.7.2.2.2.1.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.2.2.1.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.2.2.1.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RfoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		934
Or}	Data <Data>	[1..1]			934
	FailedSecurities <FaildScies>	[1..1]	±		934
	FailedCash <FaildCsh>	[1..1]	±		934

3.4.3.2.7.2.2.1.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.7.2.2.1.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		934
	FailedCash <FaildCsh>	[1..1]	±		934

3.4.3.2.7.2.2.1.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.2.1.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.2.2 CrossCSD <CrossCSD>*Presence:* [1..1]*Definition:* Cross-CSD settlement instructions data.

CrossCSD <CrossCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		935
Or}	Data <Data>	[1..1]			936
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			936
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		937
Or}	Data <Data>	[1..1]			937
	FailedSecurities <FaildScties>	[1..1]	±		937
	FailedCash <FaildCsh>	[1..1]	±		937
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			938
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		938
Or}	Data <Data>	[1..1]			938
	FailedSecurities <FaildScties>	[1..1]	±		938
	FailedCash <FaildCsh>	[1..1]	±		939
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			939
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		939
Or}	Data <Data>	[1..1]			939
	FailedSecurities <FaildScties>	[1..1]	±		940
	FailedCash <FaildCsh>	[1..1]	±		940
	FreeOfPayment <FreeOfPmt>	[1..1]			940
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		941
Or}	Data <Data>	[1..1]			941
	FailedSecurities <FaildScties>	[1..1]	±		941
	FailedCash <FaildCsh>	[1..1]	±		941

3.4.3.2.7.2.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.7.2.2.2.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			936
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		937
Or}	Data <Data>	[1..1]			937
	FailedSecurities <FaildScties>	[1..1]	±		937
	FailedCash <FaildCsh>	[1..1]	±		937
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			938
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		938
Or}	Data <Data>	[1..1]			938
	FailedSecurities <FaildScties>	[1..1]	±		938
	FailedCash <FaildCsh>	[1..1]	±		939
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			939
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		939
Or}	Data <Data>	[1..1]			939
	FailedSecurities <FaildScties>	[1..1]	±		940
	FailedCash <FaildCsh>	[1..1]	±		940
	FreeOfPayment <FreeOfPmt>	[1..1]			940
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		941
Or}	Data <Data>	[1..1]			941
	FailedSecurities <FaildScties>	[1..1]	±		941
	FailedCash <FaildCsh>	[1..1]	±		941

3.4.3.2.7.2.2.2.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		937
Or}	Data <Data>	[1..1]			937
	FailedSecurities <FaildScties>	[1..1]	±		937
	FailedCash <FaildCsh>	[1..1]	±		937

3.4.3.2.7.2.2.2.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.7.2.2.2.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		937
	FailedCash <FaildCsh>	[1..1]	±		937

3.4.3.2.7.2.2.2.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.2.2.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.2.2.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		938
Or}	Data <Data>	[1..1]			938
	FailedSecurities <FaillScties>	[1..1]	±		938
	FailedCash <FaillCsh>	[1..1]	±		939

3.4.3.2.7.2.2.2.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.7.2.2.2.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScties>	[1..1]	±		938
	FailedCash <FaillCsh>	[1..1]	±		939

3.4.3.2.7.2.2.2.2.2.2.1 FailedSecurities <FaillScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScities> contains one of the following elements (see ["SettlementTotalData1Choice"](#) on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActrn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.2.2.2.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaieldCsh> contains one of the following elements (see ["SettlementTotalData1Choice"](#) on [page 1229](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.2.2.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlrvy> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		939
Or}	Data <Data>	[1..1]			939
	FailedSecurities <FaildSceties>	[1..1]	±		940
	FailedCash <FaildCsh>	[1..1]	±		940

3.4.3.2.7.2.2.2.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.7.2.2.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		940
	FailedCash <FaildCsh>	[1..1]	±		940

3.4.3.2.7.2.2.2.2.3.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.2.2.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.2.2.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		941
Or}	Data <Data>	[1..1]			941
	FailedSecurities <FaildScties>	[1..1]	±		941
	FailedCash <FaildCsh>	[1..1]	±		941

3.4.3.2.7.2.2.2.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.7.2.2.2.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		941
	FailedCash <FaildCsh>	[1..1]	±		941

3.4.3.2.7.2.2.2.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.2.2.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.3 SecuritiesLendingOrBorrowing <SctiesLndgOrBrrwg>*Presence:* [1..1]*Definition:* Relates to a securities lending or borrowing operation.

SecuritiesLendingOrBorrowing <SctiesLndgOrBrrwg> contains one of the following **SettlementFailsDailyCSD1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		943
Or}	Data <Data>	[1..1]			943
	IntraCSD <IntraCSD>	[1..1]			945
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		946
Or}	Data <Data>	[1..1]			947
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			947
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		948
Or}	Data <Data>	[1..1]			948
	FailedSecurities <FaildScties>	[1..1]	±		948
	FailedCash <FaildCsh>	[1..1]	±		948
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			949
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		949
Or}	Data <Data>	[1..1]			949
	FailedSecurities <FaildScties>	[1..1]	±		949
	FailedCash <FaildCsh>	[1..1]	±		950
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			950
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		950
Or}	Data <Data>	[1..1]			950
	FailedSecurities <FaildScties>	[1..1]	±		951
	FailedCash <FaildCsh>	[1..1]	±		951
	FreeOfPayment <FreeOfPmt>	[1..1]			951
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		952
Or}	Data <Data>	[1..1]			952
	FailedSecurities <FaildScties>	[1..1]	±		952
	FailedCash <FaildCsh>	[1..1]	±		952
	CrossCSD <CrossCSD>	[1..1]			952
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		953
Or}	Data <Data>	[1..1]			954
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			954
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		955

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			955
	FailedSecurities <FaildScies>	[1..1]	±		955
	FailedCash <FaildCsh>	[1..1]	±		955
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			956
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		956
Or}	Data <Data>	[1..1]			956
	FailedSecurities <FaildScies>	[1..1]	±		956
	FailedCash <FaildCsh>	[1..1]	±		957
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			957
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		957
Or}	Data <Data>	[1..1]			957
	FailedSecurities <FaildScies>	[1..1]	±		958
	FailedCash <FaildCsh>	[1..1]	±		958
	FreeOfPayment <FreeOfPmt>	[1..1]			958
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		959
Or}	Data <Data>	[1..1]			959
	FailedSecurities <FaildScies>	[1..1]	±		959
	FailedCash <FaildCsh>	[1..1]	±		959

3.4.3.2.7.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.7.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementFailsDailyCSD3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraCSD <IntraCSD>	[1..1]			945
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		946
Or}	Data <Data>	[1..1]			947
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			947
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		948
Or}	Data <Data>	[1..1]			948
	FailedSecurities <FaildScies>	[1..1]	±		948
	FailedCash <FaildCsh>	[1..1]	±		948
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			949
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		949
Or}	Data <Data>	[1..1]			949
	FailedSecurities <FaildScies>	[1..1]	±		949
	FailedCash <FaildCsh>	[1..1]	±		950
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			950
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		950
Or}	Data <Data>	[1..1]			950
	FailedSecurities <FaildScies>	[1..1]	±		951
	FailedCash <FaildCsh>	[1..1]	±		951
	FreeOfPayment <FreeOfPmt>	[1..1]			951
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		952
Or}	Data <Data>	[1..1]			952
	FailedSecurities <FaildScies>	[1..1]	±		952
	FailedCash <FaildCsh>	[1..1]	±		952
	CrossCSD <CrossCSD>	[1..1]			952
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		953
Or}	Data <Data>	[1..1]			954
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			954
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		955
Or}	Data <Data>	[1..1]			955
	FailedSecurities <FaildScies>	[1..1]	±		955
	FailedCash <FaildCsh>	[1..1]	±		955

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			956
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		956
Or}	Data <Data>	[1..1]			956
	FailedSecurities <FaildScies>	[1..1]	±		956
	FailedCash <FaildCsh>	[1..1]	±		957
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			957
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		957
Or}	Data <Data>	[1..1]			957
	FailedSecurities <FaildScies>	[1..1]	±		958
	FailedCash <FaildCsh>	[1..1]	±		958
	FreeOfPayment <FreeOfPmt>	[1..1]			958
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		959
Or}	Data <Data>	[1..1]			959
	FailedSecurities <FaildScies>	[1..1]	±		959
	FailedCash <FaildCsh>	[1..1]	±		959

3.4.3.2.7.2.3.2.1 IntraCSD <IntraCSD>

Presence: [1..1]

Definition: Intra-CSD settlement instructions data.

IntraCSD <IntraCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		946
Or}	Data <Data>	[1..1]			947
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			947
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		948
Or}	Data <Data>	[1..1]			948
	FailedSecurities <FaildScties>	[1..1]	±		948
	FailedCash <FaildCsh>	[1..1]	±		948
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			949
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		949
Or}	Data <Data>	[1..1]			949
	FailedSecurities <FaildScties>	[1..1]	±		949
	FailedCash <FaildCsh>	[1..1]	±		950
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			950
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		950
Or}	Data <Data>	[1..1]			950
	FailedSecurities <FaildScties>	[1..1]	±		951
	FailedCash <FaildCsh>	[1..1]	±		951
	FreeOfPayment <FreeOfPmt>	[1..1]			951
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		952
Or}	Data <Data>	[1..1]			952
	FailedSecurities <FaildScties>	[1..1]	±		952
	FailedCash <FaildCsh>	[1..1]	±		952

3.4.3.2.7.2.3.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.7.2.3.2.1.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			947
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		948
Or}	Data <Data>	[1..1]			948
	FailedSecurities <FaildScties>	[1..1]	±		948
	FailedCash <FaildCsh>	[1..1]	±		948
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			949
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		949
Or}	Data <Data>	[1..1]			949
	FailedSecurities <FaildScties>	[1..1]	±		949
	FailedCash <FaildCsh>	[1..1]	±		950
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			950
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		950
Or}	Data <Data>	[1..1]			950
	FailedSecurities <FaildScties>	[1..1]	±		951
	FailedCash <FaildCsh>	[1..1]	±		951
	FreeOfPayment <FreeOfPmt>	[1..1]			951
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		952
Or}	Data <Data>	[1..1]			952
	FailedSecurities <FaildScties>	[1..1]	±		952
	FailedCash <FaildCsh>	[1..1]	±		952

3.4.3.2.7.2.3.2.1.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		948
Or}	Data <Data>	[1..1]			948
	FailedSecurities <FaildScties>	[1..1]	±		948
	FailedCash <FaildCsh>	[1..1]	±		948

3.4.3.2.7.2.3.2.1.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.7.2.3.2.1.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		948
	FailedCash <FaildCsh>	[1..1]	±		948

3.4.3.2.7.2.3.2.1.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.3.2.1.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaileCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.3.2.1.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		949
Or}	Data <Data>	[1..1]			949
	FailedSecurities <FaileScties>	[1..1]	±		949
	FailedCash <FaileCsh>	[1..1]	±		950

3.4.3.2.7.2.3.2.1.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.7.2.3.2.1.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaileScties>	[1..1]	±		949
	FailedCash <FaileCsh>	[1..1]	±		950

3.4.3.2.7.2.3.2.1.2.2.2.1 FailedSecurities <FaileScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.3.2.1.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.3.2.1.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		950
Or}	Data <Data>	[1..1]			950
	FailedSecurities <FailedScities>	[1..1]	±		951
	FailedCash <FailedCsh>	[1..1]	±		951

3.4.3.2.7.2.3.2.1.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.7.2.3.2.1.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		951
	FailedCash <FaildCsh>	[1..1]	±		951

3.4.3.2.7.2.3.2.1.2.3.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.3.2.1.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.3.2.1.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		952
Or}	Data <Data>	[1..1]			952
	FailedSecurities <FaildScties>	[1..1]	±		952
	FailedCash <FaildCsh>	[1..1]	±		952

3.4.3.2.7.2.3.2.1.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.7.2.3.2.1.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		952
	FailedCash <FaildCsh>	[1..1]	±		952

3.4.3.2.7.2.3.2.1.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.3.2.1.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.3.2.2 CrossCSD <CrossCSD>*Presence:* [1..1]*Definition:* Cross-CSD settlement instructions data.

CrossCSD <CrossCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		953
Or}	Data <Data>	[1..1]			954
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			954
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		955
Or}	Data <Data>	[1..1]			955
	FailedSecurities <FaildScties>	[1..1]	±		955
	FailedCash <FaildCsh>	[1..1]	±		955
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			956
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		956
Or}	Data <Data>	[1..1]			956
	FailedSecurities <FaildScties>	[1..1]	±		956
	FailedCash <FaildCsh>	[1..1]	±		957
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			957
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		957
Or}	Data <Data>	[1..1]			957
	FailedSecurities <FaildScties>	[1..1]	±		958
	FailedCash <FaildCsh>	[1..1]	±		958
	FreeOfPayment <FreeOfPmt>	[1..1]			958
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		959
Or}	Data <Data>	[1..1]			959
	FailedSecurities <FaildScties>	[1..1]	±		959
	FailedCash <FaildCsh>	[1..1]	±		959

3.4.3.2.7.2.3.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.7.2.3.2.2.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			954
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		955
Or}	Data <Data>	[1..1]			955
	FailedSecurities <FaildScties>	[1..1]	±		955
	FailedCash <FaildCsh>	[1..1]	±		955
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			956
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		956
Or}	Data <Data>	[1..1]			956
	FailedSecurities <FaildScties>	[1..1]	±		956
	FailedCash <FaildCsh>	[1..1]	±		957
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			957
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		957
Or}	Data <Data>	[1..1]			957
	FailedSecurities <FaildScties>	[1..1]	±		958
	FailedCash <FaildCsh>	[1..1]	±		958
	FreeOfPayment <FreeOfPmt>	[1..1]			958
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		959
Or}	Data <Data>	[1..1]			959
	FailedSecurities <FaildScties>	[1..1]	±		959
	FailedCash <FaildCsh>	[1..1]	±		959

3.4.3.2.7.2.3.2.2.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		955
Or}	Data <Data>	[1..1]			955
	FailedSecurities <FaildScties>	[1..1]	±		955
	FailedCash <FaildCsh>	[1..1]	±		955

3.4.3.2.7.2.3.2.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.7.2.3.2.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		955
	FailedCash <FaildCsh>	[1..1]	±		955

3.4.3.2.7.2.3.2.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.3.2.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.3.2.2.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		956
Or}	Data <Data>	[1..1]			956
	FailedSecurities <FaillScties>	[1..1]	±		956
	FailedCash <FaillCsh>	[1..1]	±		957

3.4.3.2.7.2.3.2.2.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.7.2.3.2.2.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScties>	[1..1]	±		956
	FailedCash <FaillCsh>	[1..1]	±		957

3.4.3.2.7.2.3.2.2.2.2.2.1 FailedSecurities <FaillScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.3.2.2.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.3.2.2.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		957
Or}	Data <Data>	[1..1]			957
	FailedSecurities <FailedScities>	[1..1]	±		958
	FailedCash <FailedCsh>	[1..1]	±		958

3.4.3.2.7.2.3.2.2.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.7.2.3.2.2.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		958
	FailedCash <FaildCsh>	[1..1]	±		958

3.4.3.2.7.2.3.2.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.3.2.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.3.2.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		959
Or}	Data <Data>	[1..1]			959
	FailedSecurities <FaildScies>	[1..1]	±		959
	FailedCash <FaildCsh>	[1..1]	±		959

3.4.3.2.7.2.3.2.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.7.2.3.2.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		959
	FailedCash <FaildCsh>	[1..1]	±		959

3.4.3.2.7.2.3.2.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.3.2.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.4 RepurchaseAgreement <RpAgrmt>*Presence:* [1..1]*Definition:* Repurchase transactions.

RepurchaseAgreement <RpAgrmt> contains one of the following **SettlementFailsDailyCSD1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		961
Or}	Data <Data>	[1..1]			961
	IntraCSD <IntraCSD>	[1..1]			963
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		964
Or}	Data <Data>	[1..1]			965
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			965
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		966
Or}	Data <Data>	[1..1]			966
	FailedSecurities <FaildScities>	[1..1]	±		966
	FailedCash <FaildCsh>	[1..1]	±		966
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			967
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		967
Or}	Data <Data>	[1..1]			967
	FailedSecurities <FaildScities>	[1..1]	±		967
	FailedCash <FaildCsh>	[1..1]	±		968
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			968
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		968
Or}	Data <Data>	[1..1]			968
	FailedSecurities <FaildScities>	[1..1]	±		969
	FailedCash <FaildCsh>	[1..1]	±		969
	FreeOfPayment <FreeOfPmt>	[1..1]			969
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		970
Or}	Data <Data>	[1..1]			970
	FailedSecurities <FaildScities>	[1..1]	±		970
	FailedCash <FaildCsh>	[1..1]	±		970
	CrossCSD <CrossCSD>	[1..1]			970
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		971
Or}	Data <Data>	[1..1]			972
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			972
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		973

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			973
	FailedSecurities <FaildScies>	[1..1]	±		973
	FailedCash <FaildCsh>	[1..1]	±		973
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			974
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		974
Or}	Data <Data>	[1..1]			974
	FailedSecurities <FaildScies>	[1..1]	±		974
	FailedCash <FaildCsh>	[1..1]	±		975
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			975
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		975
Or}	Data <Data>	[1..1]			975
	FailedSecurities <FaildScies>	[1..1]	±		976
	FailedCash <FaildCsh>	[1..1]	±		976
	FreeOfPayment <FreeOfPmt>	[1..1]			976
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		977
Or}	Data <Data>	[1..1]			977
	FailedSecurities <FaildScies>	[1..1]	±		977
	FailedCash <FaildCsh>	[1..1]	±		977

3.4.3.2.7.2.4.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.7.2.4.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementFailsDailyCSD3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraCSD <IntraCSD>	[1..1]			963
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		964
Or}	Data <Data>	[1..1]			965
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			965
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		966
Or}	Data <Data>	[1..1]			966
	FailedSecurities <FaildScties>	[1..1]	±		966
	FailedCash <FaildCsh>	[1..1]	±		966
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			967
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		967
Or}	Data <Data>	[1..1]			967
	FailedSecurities <FaildScties>	[1..1]	±		967
	FailedCash <FaildCsh>	[1..1]	±		968
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			968
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		968
Or}	Data <Data>	[1..1]			968
	FailedSecurities <FaildScties>	[1..1]	±		969
	FailedCash <FaildCsh>	[1..1]	±		969
	FreeOfPayment <FreeOfPmt>	[1..1]			969
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		970
Or}	Data <Data>	[1..1]			970
	FailedSecurities <FaildScties>	[1..1]	±		970
	FailedCash <FaildCsh>	[1..1]	±		970
	CrossCSD <CrossCSD>	[1..1]			970
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		971
Or}	Data <Data>	[1..1]			972
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			972
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		973
Or}	Data <Data>	[1..1]			973
	FailedSecurities <FaildScties>	[1..1]	±		973
	FailedCash <FaildCsh>	[1..1]	±		973

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			974
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		974
Or}	Data <Data>	[1..1]			974
	FailedSecurities <FaildScties>	[1..1]	±		974
	FailedCash <FaildCsh>	[1..1]	±		975
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			975
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		975
Or}	Data <Data>	[1..1]			975
	FailedSecurities <FaildScties>	[1..1]	±		976
	FailedCash <FaildCsh>	[1..1]	±		976
	FreeOfPayment <FreeOfPmt>	[1..1]			976
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		977
Or}	Data <Data>	[1..1]			977
	FailedSecurities <FaildScties>	[1..1]	±		977
	FailedCash <FaildCsh>	[1..1]	±		977

3.4.3.2.7.2.4.2.1 IntraCSD <IntraCSD>

Presence: [1..1]

Definition: Intra-CSD settlement instructions data.

IntraCSD <IntraCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		964
Or}	Data <Data>	[1..1]			965
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			965
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		966
Or}	Data <Data>	[1..1]			966
	FailedSecurities <FaildScties>	[1..1]	±		966
	FailedCash <FaildCsh>	[1..1]	±		966
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			967
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		967
Or}	Data <Data>	[1..1]			967
	FailedSecurities <FaildScties>	[1..1]	±		967
	FailedCash <FaildCsh>	[1..1]	±		968
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			968
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		968
Or}	Data <Data>	[1..1]			968
	FailedSecurities <FaildScties>	[1..1]	±		969
	FailedCash <FaildCsh>	[1..1]	±		969
	FreeOfPayment <FreeOfPmt>	[1..1]			969
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		970
Or}	Data <Data>	[1..1]			970
	FailedSecurities <FaildScties>	[1..1]	±		970
	FailedCash <FaildCsh>	[1..1]	±		970

3.4.3.2.7.2.4.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.7.2.4.2.1.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			965
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		966
Or}	Data <Data>	[1..1]			966
	FailedSecurities <FaildScties>	[1..1]	±		966
	FailedCash <FaildCsh>	[1..1]	±		966
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			967
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		967
Or}	Data <Data>	[1..1]			967
	FailedSecurities <FaildScties>	[1..1]	±		967
	FailedCash <FaildCsh>	[1..1]	±		968
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			968
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		968
Or}	Data <Data>	[1..1]			968
	FailedSecurities <FaildScties>	[1..1]	±		969
	FailedCash <FaildCsh>	[1..1]	±		969
	FreeOfPayment <FreeOfPmt>	[1..1]			969
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		970
Or}	Data <Data>	[1..1]			970
	FailedSecurities <FaildScties>	[1..1]	±		970
	FailedCash <FaildCsh>	[1..1]	±		970

3.4.3.2.7.2.4.2.1.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		966
Or}	Data <Data>	[1..1]			966
	FailedSecurities <FaildScties>	[1..1]	±		966
	FailedCash <FaildCsh>	[1..1]	±		966

3.4.3.2.7.2.4.2.1.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.7.2.4.2.1.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		966
	FailedCash <FaildCsh>	[1..1]	±		966

3.4.3.2.7.2.4.2.1.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.4.2.1.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaileCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.4.2.1.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		967
Or}	Data <Data>	[1..1]			967
	FailedSecurities <FaileScies>	[1..1]	±		967
	FailedCash <FaileCsh>	[1..1]	±		968

3.4.3.2.7.2.4.2.1.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.7.2.4.2.1.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaileScies>	[1..1]	±		967
	FailedCash <FaileCsh>	[1..1]	±		968

3.4.3.2.7.2.4.2.1.2.2.2.1 FailedSecurities <FaileScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.4.2.1.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.4.2.1.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		968
Or}	Data <Data>	[1..1]			968
	FailedSecurities <FailedScities>	[1..1]	±		969
	FailedCash <FailedCsh>	[1..1]	±		969

3.4.3.2.7.2.4.2.1.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.7.2.4.2.1.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		969
	FailedCash <FaildCsh>	[1..1]	±		969

3.4.3.2.7.2.4.2.1.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.4.2.1.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.4.2.1.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		970
Or}	Data <Data>	[1..1]			970
	FailedSecurities <FaildScies>	[1..1]	±		970
	FailedCash <FaildCsh>	[1..1]	±		970

3.4.3.2.7.2.4.2.1.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.7.2.4.2.1.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		970
	FailedCash <FaildCsh>	[1..1]	±		970

3.4.3.2.7.2.4.2.1.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.4.2.1.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.4.2.2 CrossCSD <CrossCSD>*Presence:* [1..1]*Definition:* Cross-CSD settlement instructions data.

CrossCSD <CrossCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		971
Or}	Data <Data>	[1..1]			972
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			972
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		973
Or}	Data <Data>	[1..1]			973
	FailedSecurities <FaildScties>	[1..1]	±		973
	FailedCash <FaildCsh>	[1..1]	±		973
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			974
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		974
Or}	Data <Data>	[1..1]			974
	FailedSecurities <FaildScties>	[1..1]	±		974
	FailedCash <FaildCsh>	[1..1]	±		975
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			975
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		975
Or}	Data <Data>	[1..1]			975
	FailedSecurities <FaildScties>	[1..1]	±		976
	FailedCash <FaildCsh>	[1..1]	±		976
	FreeOfPayment <FreeOfPmt>	[1..1]			976
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		977
Or}	Data <Data>	[1..1]			977
	FailedSecurities <FaildScties>	[1..1]	±		977
	FailedCash <FaildCsh>	[1..1]	±		977

3.4.3.2.7.2.4.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.7.2.4.2.2.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			972
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		973
Or}	Data <Data>	[1..1]			973
	FailedSecurities <FaildScties>	[1..1]	±		973
	FailedCash <FaildCsh>	[1..1]	±		973
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			974
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		974
Or}	Data <Data>	[1..1]			974
	FailedSecurities <FaildScties>	[1..1]	±		974
	FailedCash <FaildCsh>	[1..1]	±		975
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			975
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		975
Or}	Data <Data>	[1..1]			975
	FailedSecurities <FaildScties>	[1..1]	±		976
	FailedCash <FaildCsh>	[1..1]	±		976
	FreeOfPayment <FreeOfPmt>	[1..1]			976
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		977
Or}	Data <Data>	[1..1]			977
	FailedSecurities <FaildScties>	[1..1]	±		977
	FailedCash <FaildCsh>	[1..1]	±		977

3.4.3.2.7.2.4.2.2.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		973
Or}	Data <Data>	[1..1]			973
	FailedSecurities <FaildScties>	[1..1]	±		973
	FailedCash <FaildCsh>	[1..1]	±		973

3.4.3.2.7.2.4.2.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.7.2.4.2.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		973
	FailedCash <FaildCsh>	[1..1]	±		973

3.4.3.2.7.2.4.2.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.4.2.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.4.2.2.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		974
Or}	Data <Data>	[1..1]			974
	FailedSecurities <FaillScities>	[1..1]	±		974
	FailedCash <FaillCsh>	[1..1]	±		975

3.4.3.2.7.2.4.2.2.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.7.2.4.2.2.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScities>	[1..1]	±		974
	FailedCash <FaillCsh>	[1..1]	±		975

3.4.3.2.7.2.4.2.2.2.2.2.1 FailedSecurities <FaillScities>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.4.2.2.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.4.2.2.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		975
Or}	Data <Data>	[1..1]			975
	FailedSecurities <FailedScities>	[1..1]	±		976
	FailedCash <FailedCsh>	[1..1]	±		976

3.4.3.2.7.2.4.2.2.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.7.2.4.2.2.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		976
	FailedCash <FaildCsh>	[1..1]	±		976

3.4.3.2.7.2.4.2.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.4.2.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.4.2.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		977
Or}	Data <Data>	[1..1]			977
	FailedSecurities <FaildScies>	[1..1]	±		977
	FailedCash <FaildCsh>	[1..1]	±		977

3.4.3.2.7.2.4.2.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.7.2.4.2.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		977
	FailedCash <FaildCsh>	[1..1]	±		977

3.4.3.2.7.2.4.2.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.4.2.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.5 Other <Othr>*Presence:* [1..1]*Definition:* Covers any securities transactions type not covered as a dedicated type.

Other <Othr> contains one of the following **SettlementFailsDailyCSD1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		979
Or}	Data <Data>	[1..1]			979
	IntraCSD <IntraCSD>	[1..1]			981
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		982
Or}	Data <Data>	[1..1]			983
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			983
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		984
Or}	Data <Data>	[1..1]			984
	FailedSecurities <FaildScies>	[1..1]	±		984
	FailedCash <FaildCsh>	[1..1]	±		984
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			985
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		985
Or}	Data <Data>	[1..1]			985
	FailedSecurities <FaildScies>	[1..1]	±		985
	FailedCash <FaildCsh>	[1..1]	±		986
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			986
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		986
Or}	Data <Data>	[1..1]			986
	FailedSecurities <FaildScies>	[1..1]	±		987
	FailedCash <FaildCsh>	[1..1]	±		987
	FreeOfPayment <FreeOfPmt>	[1..1]			987
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		988
Or}	Data <Data>	[1..1]			988
	FailedSecurities <FaildScies>	[1..1]	±		988
	FailedCash <FaildCsh>	[1..1]	±		988
	CrossCSD <CrossCSD>	[1..1]			988
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		989
Or}	Data <Data>	[1..1]			990
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			990
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		991
Or}	Data <Data>	[1..1]			991

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		991
	FailedCash <FaildCsh>	[1..1]	±		991
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			992
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		992
Or}	Data <Data>	[1..1]			992
	FailedSecurities <FaildScies>	[1..1]	±		992
	FailedCash <FaildCsh>	[1..1]	±		993
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			993
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		993
Or}	Data <Data>	[1..1]			993
	FailedSecurities <FaildScies>	[1..1]	±		994
	FailedCash <FaildCsh>	[1..1]	±		994
	FreeOfPayment <FreeOfPmt>	[1..1]			994
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		995
Or}	Data <Data>	[1..1]			995
	FailedSecurities <FaildScies>	[1..1]	±		995
	FailedCash <FaildCsh>	[1..1]	±		995

3.4.3.2.7.2.5.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.7.2.5.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementFailsDailyCSD3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraCSD <IntraCSD>	[1..1]			981
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		982
Or}	Data <Data>	[1..1]			983
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			983
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		984
Or}	Data <Data>	[1..1]			984
	FailedSecurities <FaildScties>	[1..1]	±		984
	FailedCash <FaildCsh>	[1..1]	±		984
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			985
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		985
Or}	Data <Data>	[1..1]			985
	FailedSecurities <FaildScties>	[1..1]	±		985
	FailedCash <FaildCsh>	[1..1]	±		986
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			986
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		986
Or}	Data <Data>	[1..1]			986
	FailedSecurities <FaildScties>	[1..1]	±		987
	FailedCash <FaildCsh>	[1..1]	±		987
	FreeOfPayment <FreeOfPmt>	[1..1]			987
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		988
Or}	Data <Data>	[1..1]			988
	FailedSecurities <FaildScties>	[1..1]	±		988
	FailedCash <FaildCsh>	[1..1]	±		988
	CrossCSD <CrossCSD>	[1..1]			988
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		989
Or}	Data <Data>	[1..1]			990
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			990
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		991
Or}	Data <Data>	[1..1]			991
	FailedSecurities <FaildScties>	[1..1]	±		991
	FailedCash <FaildCsh>	[1..1]	±		991

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			992
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		992
Or}	Data <Data>	[1..1]			992
	FailedSecurities <FaildScties>	[1..1]	±		992
	FailedCash <FaildCsh>	[1..1]	±		993
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			993
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		993
Or}	Data <Data>	[1..1]			993
	FailedSecurities <FaildScties>	[1..1]	±		994
	FailedCash <FaildCsh>	[1..1]	±		994
	FreeOfPayment <FreeOfPmt>	[1..1]			994
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		995
Or}	Data <Data>	[1..1]			995
	FailedSecurities <FaildScties>	[1..1]	±		995
	FailedCash <FaildCsh>	[1..1]	±		995

3.4.3.2.7.2.5.2.1 IntraCSD <IntraCSD>

Presence: [1..1]

Definition: Intra-CSD settlement instructions data.

IntraCSD <IntraCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		982
Or}	Data <Data>	[1..1]			983
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			983
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		984
Or}	Data <Data>	[1..1]			984
	FailedSecurities <FaildScties>	[1..1]	±		984
	FailedCash <FaildCsh>	[1..1]	±		984
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			985
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		985
Or}	Data <Data>	[1..1]			985
	FailedSecurities <FaildScties>	[1..1]	±		985
	FailedCash <FaildCsh>	[1..1]	±		986
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			986
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		986
Or}	Data <Data>	[1..1]			986
	FailedSecurities <FaildScties>	[1..1]	±		987
	FailedCash <FaildCsh>	[1..1]	±		987
	FreeOfPayment <FreeOfPmt>	[1..1]			987
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		988
Or}	Data <Data>	[1..1]			988
	FailedSecurities <FaildScties>	[1..1]	±		988
	FailedCash <FaildCsh>	[1..1]	±		988

3.4.3.2.7.2.5.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.7.2.5.2.1.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			983
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		984
Or}	Data <Data>	[1..1]			984
	FailedSecurities <FaildScties>	[1..1]	±		984
	FailedCash <FaildCsh>	[1..1]	±		984
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			985
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		985
Or}	Data <Data>	[1..1]			985
	FailedSecurities <FaildScties>	[1..1]	±		985
	FailedCash <FaildCsh>	[1..1]	±		986
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			986
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		986
Or}	Data <Data>	[1..1]			986
	FailedSecurities <FaildScties>	[1..1]	±		987
	FailedCash <FaildCsh>	[1..1]	±		987
	FreeOfPayment <FreeOfPmt>	[1..1]			987
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		988
Or}	Data <Data>	[1..1]			988
	FailedSecurities <FaildScties>	[1..1]	±		988
	FailedCash <FaildCsh>	[1..1]	±		988

3.4.3.2.7.2.5.2.1.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		984
Or}	Data <Data>	[1..1]			984
	FailedSecurities <FaildScties>	[1..1]	±		984
	FailedCash <FaildCsh>	[1..1]	±		984

3.4.3.2.7.2.5.2.1.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.7.2.5.2.1.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		984
	FailedCash <FaildCsh>	[1..1]	±		984

3.4.3.2.7.2.5.2.1.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.5.2.1.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.5.2.1.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		985
Or}	Data <Data>	[1..1]			985
	FailedSecurities <FaillScties>	[1..1]	±		985
	FailedCash <FaillCsh>	[1..1]	±		986

3.4.3.2.7.2.5.2.1.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.7.2.5.2.1.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScties>	[1..1]	±		985
	FailedCash <FaillCsh>	[1..1]	±		986

3.4.3.2.7.2.5.2.1.2.2.2.1 FailedSecurities <FaillScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.5.2.1.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.5.2.1.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		986
Or}	Data <Data>	[1..1]			986
	FailedSecurities <FailedScities>	[1..1]	±		987
	FailedCash <FailedCsh>	[1..1]	±		987

3.4.3.2.7.2.5.2.1.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.7.2.5.2.1.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		987
	FailedCash <FaildCsh>	[1..1]	±		987

3.4.3.2.7.2.5.2.1.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.5.2.1.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.5.2.1.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		988
Or}	Data <Data>	[1..1]			988
	FailedSecurities <FaildScies>	[1..1]	±		988
	FailedCash <FaildCsh>	[1..1]	±		988

3.4.3.2.7.2.5.2.1.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.7.2.5.2.1.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		988
	FailedCash <FaildCsh>	[1..1]	±		988

3.4.3.2.7.2.5.2.1.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.5.2.1.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.5.2.2 CrossCSD <CrossCSD>*Presence:* [1..1]*Definition:* Cross-CSD settlement instructions data.

CrossCSD <CrossCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		989
Or}	Data <Data>	[1..1]			990
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			990
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		991
Or}	Data <Data>	[1..1]			991
	FailedSecurities <FaildScties>	[1..1]	±		991
	FailedCash <FaildCsh>	[1..1]	±		991
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			992
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		992
Or}	Data <Data>	[1..1]			992
	FailedSecurities <FaildScties>	[1..1]	±		992
	FailedCash <FaildCsh>	[1..1]	±		993
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			993
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		993
Or}	Data <Data>	[1..1]			993
	FailedSecurities <FaildScties>	[1..1]	±		994
	FailedCash <FaildCsh>	[1..1]	±		994
	FreeOfPayment <FreeOfPmt>	[1..1]			994
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		995
Or}	Data <Data>	[1..1]			995
	FailedSecurities <FaildScties>	[1..1]	±		995
	FailedCash <FaildCsh>	[1..1]	±		995

3.4.3.2.7.2.5.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.7.2.5.2.2.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			990
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		991
Or}	Data <Data>	[1..1]			991
	FailedSecurities <FaildScties>	[1..1]	±		991
	FailedCash <FaildCsh>	[1..1]	±		991
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			992
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		992
Or}	Data <Data>	[1..1]			992
	FailedSecurities <FaildScties>	[1..1]	±		992
	FailedCash <FaildCsh>	[1..1]	±		993
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			993
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		993
Or}	Data <Data>	[1..1]			993
	FailedSecurities <FaildScties>	[1..1]	±		994
	FailedCash <FaildCsh>	[1..1]	±		994
	FreeOfPayment <FreeOfPmt>	[1..1]			994
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		995
Or}	Data <Data>	[1..1]			995
	FailedSecurities <FaildScties>	[1..1]	±		995
	FailedCash <FaildCsh>	[1..1]	±		995

3.4.3.2.7.2.5.2.2.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		991
Or}	Data <Data>	[1..1]			991
	FailedSecurities <FaildScties>	[1..1]	±		991
	FailedCash <FaildCsh>	[1..1]	±		991

3.4.3.2.7.2.5.2.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.7.2.5.2.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		991
	FailedCash <FaildCsh>	[1..1]	±		991

3.4.3.2.7.2.5.2.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.5.2.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.5.2.2.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		992
Or}	Data <Data>	[1..1]			992
	FailedSecurities <FaildScities>	[1..1]	±		992
	FailedCash <FaildCsh>	[1..1]	±		993

3.4.3.2.7.2.5.2.2.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.7.2.5.2.2.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScities>	[1..1]	±		992
	FailedCash <FaildCsh>	[1..1]	±		993

3.4.3.2.7.2.5.2.2.2.2.2.1 FailedSecurities <FaildScities>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.5.2.2.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.5.2.2.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		993
Or}	Data <Data>	[1..1]			993
	FailedSecurities <FailedScities>	[1..1]	±		994
	FailedCash <FailedCsh>	[1..1]	±		994

3.4.3.2.7.2.5.2.2.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.7.2.5.2.2.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		994
	FailedCash <FaildCsh>	[1..1]	±		994

3.4.3.2.7.2.5.2.2.3.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.5.2.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.5.2.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		995
Or}	Data <Data>	[1..1]			995
	FailedSecurities <FaildScties>	[1..1]	±		995
	FailedCash <FaildCsh>	[1..1]	±		995

3.4.3.2.7.2.5.2.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.7.2.5.2.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		995
	FailedCash <FaildCsh>	[1..1]	±		995

3.4.3.2.7.2.5.2.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.7.2.5.2.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8 EmissionAllowance <EmssnAllwnc>*Presence:* [1..1]

Definition: Relates to emission allowances which are tradable according to the relevant legislation.

EmissionAllowance <EmssnAllwnc> contains one of the following
SettlementFailsDailyTransactionType1Choice elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1005
Or}	Data <Data>	[1..1]			1005
	SecuritiesBuyOrSell <SctiesBuyOrSell>	[1..1]			1013
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1015
Or}	Data <Data>	[1..1]			1015
	IntraCSD <IntraCSD>	[1..1]			1017
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1018
Or}	Data <Data>	[1..1]			1019
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1019
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1020
Or}	Data <Data>	[1..1]			1020
	FailedSecurities <FaildScties>	[1..1]	±		1020
	FailedCash <FaildCsh>	[1..1]	±		1020
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1021
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1021
Or}	Data <Data>	[1..1]			1021
	FailedSecurities <FaildScties>	[1..1]	±		1021
	FailedCash <FaildCsh>	[1..1]	±		1022
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1022
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1022
Or}	Data <Data>	[1..1]			1022
	FailedSecurities <FaildScties>	[1..1]	±		1023
	FailedCash <FaildCsh>	[1..1]	±		1023
	FreeOfPayment <FreeOfPmt>	[1..1]			1023
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1024
Or}	Data <Data>	[1..1]			1024
	FailedSecurities <FaildScties>	[1..1]	±		1024
	FailedCash <FaildCsh>	[1..1]	±		1024
	CrossCSD <CrossCSD>	[1..1]			1024
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1025

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			1026
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1026
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1027
Or}	Data <Data>	[1..1]			1027
	FailedSecurities <FaildScities>	[1..1]	±		1027
	FailedCash <FaildCsh>	[1..1]	±		1027
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1028
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1028
Or}	Data <Data>	[1..1]			1028
	FailedSecurities <FaildScities>	[1..1]	±		1028
	FailedCash <FaildCsh>	[1..1]	±		1029
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1029
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1029
Or}	Data <Data>	[1..1]			1029
	FailedSecurities <FaildScities>	[1..1]	±		1030
	FailedCash <FaildCsh>	[1..1]	±		1030
	FreeOfPayment <FreeOfPmt>	[1..1]			1030
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1031
Or}	Data <Data>	[1..1]			1031
	FailedSecurities <FaildScities>	[1..1]	±		1031
	FailedCash <FaildCsh>	[1..1]	±		1031
	CollateralManagementOperation <CollMgmtOpr>	[1..1]			1031
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1033
Or}	Data <Data>	[1..1]			1033
	IntraCSD <IntraCSD>	[1..1]			1035
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1036
Or}	Data <Data>	[1..1]			1037
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1037
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1038
Or}	Data <Data>	[1..1]			1038
	FailedSecurities <FaildScities>	[1..1]	±		1038

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedCash <FaildCsh>	[1..1]	±		1038
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1039
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1039
Or}	Data <Data>	[1..1]			1039
	FailedSecurities <FaildScties>	[1..1]	±		1039
	FailedCash <FaildCsh>	[1..1]	±		1040
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1040
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1040
Or}	Data <Data>	[1..1]			1040
	FailedSecurities <FaildScties>	[1..1]	±		1041
	FailedCash <FaildCsh>	[1..1]	±		1041
	FreeOfPayment <FreeOfPmt>	[1..1]			1041
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1042
Or}	Data <Data>	[1..1]			1042
	FailedSecurities <FaildScties>	[1..1]	±		1042
	FailedCash <FaildCsh>	[1..1]	±		1042
	CrossCSD <CrossCSD>	[1..1]			1042
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1043
Or}	Data <Data>	[1..1]			1044
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1044
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1045
Or}	Data <Data>	[1..1]			1045
	FailedSecurities <FaildScties>	[1..1]	±		1045
	FailedCash <FaildCsh>	[1..1]	±		1045
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1046
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1046
Or}	Data <Data>	[1..1]			1046
	FailedSecurities <FaildScties>	[1..1]	±		1046
	FailedCash <FaildCsh>	[1..1]	±		1047
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1047
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1047

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			1047
	FailedSecurities <FaildScities>	[1..1]	±		1048
	FailedCash <FaildCsh>	[1..1]	±		1048
	FreeOfPayment <FreeOfPmt>	[1..1]			1048
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1049
Or}	Data <Data>	[1..1]			1049
	FailedSecurities <FaildScities>	[1..1]	±		1049
	FailedCash <FaildCsh>	[1..1]	±		1049
	SecuritiesLendingOrBorrowing <ScitiesLndgOrBrrwg>	[1..1]			1049
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1051
Or}	Data <Data>	[1..1]			1051
	IntraCSD <IntraCSD>	[1..1]			1053
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1054
Or}	Data <Data>	[1..1]			1055
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1055
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1056
Or}	Data <Data>	[1..1]			1056
	FailedSecurities <FaildScities>	[1..1]	±		1056
	FailedCash <FaildCsh>	[1..1]	±		1056
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			1057
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1057
Or}	Data <Data>	[1..1]			1057
	FailedSecurities <FaildScities>	[1..1]	±		1057
	FailedCash <FaildCsh>	[1..1]	±		1058
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1058
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1058
Or}	Data <Data>	[1..1]			1058
	FailedSecurities <FaildScities>	[1..1]	±		1059
	FailedCash <FaildCsh>	[1..1]	±		1059
	FreeOfPayment <FreeOfPmt>	[1..1]			1059
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1060

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			1060
	FailedSecurities <FaildScities>	[1..1]	±		1060
	FailedCash <FaildCsh>	[1..1]	±		1060
	CrossCSD <CrossCSD>	[1..1]			1060
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1061
Or}	Data <Data>	[1..1]			1062
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1062
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1063
Or}	Data <Data>	[1..1]			1063
	FailedSecurities <FaildScities>	[1..1]	±		1063
	FailedCash <FaildCsh>	[1..1]	±		1063
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1064
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1064
Or}	Data <Data>	[1..1]			1064
	FailedSecurities <FaildScities>	[1..1]	±		1064
	FailedCash <FaildCsh>	[1..1]	±		1065
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1065
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1065
Or}	Data <Data>	[1..1]			1065
	FailedSecurities <FaildScities>	[1..1]	±		1066
	FailedCash <FaildCsh>	[1..1]	±		1066
	FreeOfPayment <FreeOfPmt>	[1..1]			1066
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1067
Or}	Data <Data>	[1..1]			1067
	FailedSecurities <FaildScities>	[1..1]	±		1067
	FailedCash <FaildCsh>	[1..1]	±		1067
	RepurchaseAgreement <RpAgrmt>	[1..1]			1067
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1069
Or}	Data <Data>	[1..1]			1069
	IntraCSD <IntraCSD>	[1..1]			1071
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1072

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			1073
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1073
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1074
Or}	Data <Data>	[1..1]			1074
	FailedSecurities <FaildScities>	[1..1]	±		1074
	FailedCash <FaildCsh>	[1..1]	±		1074
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1075
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1075
Or}	Data <Data>	[1..1]			1075
	FailedSecurities <FaildScities>	[1..1]	±		1075
	FailedCash <FaildCsh>	[1..1]	±		1076
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1076
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1076
Or}	Data <Data>	[1..1]			1076
	FailedSecurities <FaildScities>	[1..1]	±		1077
	FailedCash <FaildCsh>	[1..1]	±		1077
	FreeOfPayment <FreeOfPmt>	[1..1]			1077
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1078
Or}	Data <Data>	[1..1]			1078
	FailedSecurities <FaildScities>	[1..1]	±		1078
	FailedCash <FaildCsh>	[1..1]	±		1078
	CrossCSD <CrossCSD>	[1..1]			1078
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1079
Or}	Data <Data>	[1..1]			1080
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1080
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1081
Or}	Data <Data>	[1..1]			1081
	FailedSecurities <FaildScities>	[1..1]	±		1081
	FailedCash <FaildCsh>	[1..1]	±		1081
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1082
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1082

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			1082
	FailedSecurities <FaildScities>	[1..1]	±		1082
	FailedCash <FaildCsh>	[1..1]	±		1083
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1083
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1083
Or}	Data <Data>	[1..1]			1083
	FailedSecurities <FaildScities>	[1..1]	±		1084
	FailedCash <FaildCsh>	[1..1]	±		1084
	FreeOfPayment <FreeOfPmt>	[1..1]			1084
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1085
Or}	Data <Data>	[1..1]			1085
	FailedSecurities <FaildScities>	[1..1]	±		1085
	FailedCash <FaildCsh>	[1..1]	±		1085
	Other <Oth>	[1..1]			1085
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1087
Or}	Data <Data>	[1..1]			1087
	IntraCSD <IntraCSD>	[1..1]			1089
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1090
Or}	Data <Data>	[1..1]			1091
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1091
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1092
Or}	Data <Data>	[1..1]			1092
	FailedSecurities <FaildScities>	[1..1]	±		1092
	FailedCash <FaildCsh>	[1..1]	±		1092
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			1093
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1093
Or}	Data <Data>	[1..1]			1093
	FailedSecurities <FaildScities>	[1..1]	±		1093
	FailedCash <FaildCsh>	[1..1]	±		1094
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1094
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1094

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			1094
	FailedSecurities <FaildScities>	[1..1]	±		1095
	FailedCash <FaildCsh>	[1..1]	±		1095
	FreeOfPayment <FreeOfPmt>	[1..1]			1095
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1096
Or}	Data <Data>	[1..1]			1096
	FailedSecurities <FaildScities>	[1..1]	±		1096
	FailedCash <FaildCsh>	[1..1]	±		1096
	CrossCSD <CrossCSD>	[1..1]			1096
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1097
Or}	Data <Data>	[1..1]			1098
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1098
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1099
Or}	Data <Data>	[1..1]			1099
	FailedSecurities <FaildScities>	[1..1]	±		1099
	FailedCash <FaildCsh>	[1..1]	±		1099
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			1100
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1100
Or}	Data <Data>	[1..1]			1100
	FailedSecurities <FaildScities>	[1..1]	±		1100
	FailedCash <FaildCsh>	[1..1]	±		1101
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1101
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1101
Or}	Data <Data>	[1..1]			1101
	FailedSecurities <FaildScities>	[1..1]	±		1102
	FailedCash <FaildCsh>	[1..1]	±		1102
	FreeOfPayment <FreeOfPmt>	[1..1]			1102
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1103
Or}	Data <Data>	[1..1]			1103
	FailedSecurities <FaildScities>	[1..1]	±		1103
	FailedCash <FaildCsh>	[1..1]	±		1103

3.4.3.2.8.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.8.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementFailsDailyTransactionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesBuyOrSell <ScitiesBuyOrSell>	[1..1]			1013
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1015
Or}	Data <Data>	[1..1]			1015
	IntraCSD <IntraCSD>	[1..1]			1017
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1018
Or}	Data <Data>	[1..1]			1019
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1019
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1020
Or}	Data <Data>	[1..1]			1020
	FailedSecurities <FaildScities>	[1..1]	±		1020
	FailedCash <FaildCsh>	[1..1]	±		1020
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			1021
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1021
Or}	Data <Data>	[1..1]			1021
	FailedSecurities <FaildScities>	[1..1]	±		1021
	FailedCash <FaildCsh>	[1..1]	±		1022
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1022
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1022
Or}	Data <Data>	[1..1]			1022
	FailedSecurities <FaildScities>	[1..1]	±		1023
	FailedCash <FaildCsh>	[1..1]	±		1023
	FreeOfPayment <FreeOfPmt>	[1..1]			1023
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1024
Or}	Data <Data>	[1..1]			1024
	FailedSecurities <FaildScities>	[1..1]	±		1024
	FailedCash <FaildCsh>	[1..1]	±		1024
	CrossCSD <CrossCSD>	[1..1]			1024
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1025
Or}	Data <Data>	[1..1]			1026
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1026
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1027

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			1027
	FailedSecurities <FaildScies>	[1..1]	±		1027
	FailedCash <FaildCsh>	[1..1]	±		1027
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			1028
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1028
Or}	Data <Data>	[1..1]			1028
	FailedSecurities <FaildScies>	[1..1]	±		1028
	FailedCash <FaildCsh>	[1..1]	±		1029
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1029
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1029
Or}	Data <Data>	[1..1]			1029
	FailedSecurities <FaildScies>	[1..1]	±		1030
	FailedCash <FaildCsh>	[1..1]	±		1030
	FreeOfPayment <FreeOfPmt>	[1..1]			1030
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1031
Or}	Data <Data>	[1..1]			1031
	FailedSecurities <FaildScies>	[1..1]	±		1031
	FailedCash <FaildCsh>	[1..1]	±		1031
	CollateralManagementOperation <CollMgmtOpr>	[1..1]			1031
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1033
Or}	Data <Data>	[1..1]			1033
	IntraCSD <IntraCSD>	[1..1]			1035
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1036
Or}	Data <Data>	[1..1]			1037
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1037
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1038
Or}	Data <Data>	[1..1]			1038
	FailedSecurities <FaildScies>	[1..1]	±		1038
	FailedCash <FaildCsh>	[1..1]	±		1038
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			1039
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1039

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			1039
	FailedSecurities <FaildScies>	[1..1]	±		1039
	FailedCash <FaildCsh>	[1..1]	±		1040
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1040
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1040
Or}	Data <Data>	[1..1]			1040
	FailedSecurities <FaildScies>	[1..1]	±		1041
	FailedCash <FaildCsh>	[1..1]	±		1041
	FreeOfPayment <FreeOfPmt>	[1..1]			1041
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1042
Or}	Data <Data>	[1..1]			1042
	FailedSecurities <FaildScies>	[1..1]	±		1042
	FailedCash <FaildCsh>	[1..1]	±		1042
	CrossCSD <CrossCSD>	[1..1]			1042
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1043
Or}	Data <Data>	[1..1]			1044
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1044
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1045
Or}	Data <Data>	[1..1]			1045
	FailedSecurities <FaildScies>	[1..1]	±		1045
	FailedCash <FaildCsh>	[1..1]	±		1045
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1046
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1046
Or}	Data <Data>	[1..1]			1046
	FailedSecurities <FaildScies>	[1..1]	±		1046
	FailedCash <FaildCsh>	[1..1]	±		1047
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1047
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1047
Or}	Data <Data>	[1..1]			1047
	FailedSecurities <FaildScies>	[1..1]	±		1048
	FailedCash <FaildCsh>	[1..1]	±		1048

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FreeOfPayment <FreeOfPmt>	[1..1]			1048
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1049
Or}	Data <Data>	[1..1]			1049
	FailedSecurities <FaildScies>	[1..1]	±		1049
	FailedCash <FaildCsh>	[1..1]	±		1049
	SecuritiesLendingOrBorrowing <SciesLndgOrBrrwg>	[1..1]			1049
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1051
Or}	Data <Data>	[1..1]			1051
	IntraCSD <IntraCSD>	[1..1]			1053
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1054
Or}	Data <Data>	[1..1]			1055
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1055
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1056
Or}	Data <Data>	[1..1]			1056
	FailedSecurities <FaildScies>	[1..1]	±		1056
	FailedCash <FaildCsh>	[1..1]	±		1056
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			1057
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1057
Or}	Data <Data>	[1..1]			1057
	FailedSecurities <FaildScies>	[1..1]	±		1057
	FailedCash <FaildCsh>	[1..1]	±		1058
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1058
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1058
Or}	Data <Data>	[1..1]			1058
	FailedSecurities <FaildScies>	[1..1]	±		1059
	FailedCash <FaildCsh>	[1..1]	±		1059
	FreeOfPayment <FreeOfPmt>	[1..1]			1059
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1060
Or}	Data <Data>	[1..1]			1060
	FailedSecurities <FaildScies>	[1..1]	±		1060
	FailedCash <FaildCsh>	[1..1]	±		1060

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CrossCSD <CrossCSD>	[1..1]			1060
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1061
Or}	Data <Data>	[1..1]			1062
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1062
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1063
Or}	Data <Data>	[1..1]			1063
	FailedSecurities <FaildScies>	[1..1]	±		1063
	FailedCash <FaildCsh>	[1..1]	±		1063
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1064
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1064
Or}	Data <Data>	[1..1]			1064
	FailedSecurities <FaildScies>	[1..1]	±		1064
	FailedCash <FaildCsh>	[1..1]	±		1065
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1065
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1065
Or}	Data <Data>	[1..1]			1065
	FailedSecurities <FaildScies>	[1..1]	±		1066
	FailedCash <FaildCsh>	[1..1]	±		1066
	FreeOfPayment <FreeOfPmt>	[1..1]			1066
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1067
Or}	Data <Data>	[1..1]			1067
	FailedSecurities <FaildScies>	[1..1]	±		1067
	FailedCash <FaildCsh>	[1..1]	±		1067
	RepurchaseAgreement <RpAgrmt>	[1..1]			1067
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1069
Or}	Data <Data>	[1..1]			1069
	IntraCSD <IntraCSD>	[1..1]			1071
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1072
Or}	Data <Data>	[1..1]			1073
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1073
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1074

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			1074
	FailedSecurities <FaildScies>	[1..1]	±		1074
	FailedCash <FaildCsh>	[1..1]	±		1074
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			1075
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1075
Or}	Data <Data>	[1..1]			1075
	FailedSecurities <FaildScies>	[1..1]	±		1075
	FailedCash <FaildCsh>	[1..1]	±		1076
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1076
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1076
Or}	Data <Data>	[1..1]			1076
	FailedSecurities <FaildScies>	[1..1]	±		1077
	FailedCash <FaildCsh>	[1..1]	±		1077
	FreeOfPayment <FreeOfPmt>	[1..1]			1077
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1078
Or}	Data <Data>	[1..1]			1078
	FailedSecurities <FaildScies>	[1..1]	±		1078
	FailedCash <FaildCsh>	[1..1]	±		1078
	CrossCSD <CrossCSD>	[1..1]			1078
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1079
Or}	Data <Data>	[1..1]			1080
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1080
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1081
Or}	Data <Data>	[1..1]			1081
	FailedSecurities <FaildScies>	[1..1]	±		1081
	FailedCash <FaildCsh>	[1..1]	±		1081
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			1082
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1082
Or}	Data <Data>	[1..1]			1082
	FailedSecurities <FaildScies>	[1..1]	±		1082
	FailedCash <FaildCsh>	[1..1]	±		1083

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1083
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1083
Or}	Data <Data>	[1..1]			1083
	FailedSecurities <FaildScities>	[1..1]	±		1084
	FailedCash <FaildCsh>	[1..1]	±		1084
	FreeOfPayment <FreeOfPmt>	[1..1]			1084
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1085
Or}	Data <Data>	[1..1]			1085
	FailedSecurities <FaildScities>	[1..1]	±		1085
	FailedCash <FaildCsh>	[1..1]	±		1085
	Other <Othr>	[1..1]			1085
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1087
Or}	Data <Data>	[1..1]			1087
	IntraCSD <IntraCSD>	[1..1]			1089
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1090
Or}	Data <Data>	[1..1]			1091
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1091
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1092
Or}	Data <Data>	[1..1]			1092
	FailedSecurities <FaildScities>	[1..1]	±		1092
	FailedCash <FaildCsh>	[1..1]	±		1092
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1093
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1093
Or}	Data <Data>	[1..1]			1093
	FailedSecurities <FaildScities>	[1..1]	±		1093
	FailedCash <FaildCsh>	[1..1]	±		1094
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1094
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1094
Or}	Data <Data>	[1..1]			1094
	FailedSecurities <FaildScities>	[1..1]	±		1095
	FailedCash <FaildCsh>	[1..1]	±		1095

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FreeOfPayment <FreeOfPmt>	[1..1]			1095
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1096
Or}	Data <Data>	[1..1]			1096
	FailedSecurities <FaildScies>	[1..1]	±		1096
	FailedCash <FaildCsh>	[1..1]	±		1096
	CrossCSD <CrossCSD>	[1..1]			1096
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1097
Or}	Data <Data>	[1..1]			1098
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1098
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1099
Or}	Data <Data>	[1..1]			1099
	FailedSecurities <FaildScies>	[1..1]	±		1099
	FailedCash <FaildCsh>	[1..1]	±		1099
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1100
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1100
Or}	Data <Data>	[1..1]			1100
	FailedSecurities <FaildScies>	[1..1]	±		1100
	FailedCash <FaildCsh>	[1..1]	±		1101
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1101
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1101
Or}	Data <Data>	[1..1]			1101
	FailedSecurities <FaildScies>	[1..1]	±		1102
	FailedCash <FaildCsh>	[1..1]	±		1102
	FreeOfPayment <FreeOfPmt>	[1..1]			1102
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1103
Or}	Data <Data>	[1..1]			1103
	FailedSecurities <FaildScies>	[1..1]	±		1103
	FailedCash <FaildCsh>	[1..1]	±		1103

3.4.3.2.8.2.1 SecuritiesBuyOrSell <SctiesBuyOrSell>

Presence: [1..1]

Definition: Purchase or sale of securities.

SecuritiesBuyOrSell <SctiesBuyOrSell> contains one of the following
SettlementFailsDailyCSD1Choice elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1015
Or}	Data <Data>	[1..1]			1015
	IntraCSD <IntraCSD>	[1..1]			1017
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1018
Or}	Data <Data>	[1..1]			1019
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1019
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1020
Or}	Data <Data>	[1..1]			1020
	FailedSecurities <FaildScties>	[1..1]	±		1020
	FailedCash <FaildCsh>	[1..1]	±		1020
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1021
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1021
Or}	Data <Data>	[1..1]			1021
	FailedSecurities <FaildScties>	[1..1]	±		1021
	FailedCash <FaildCsh>	[1..1]	±		1022
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1022
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1022
Or}	Data <Data>	[1..1]			1022
	FailedSecurities <FaildScties>	[1..1]	±		1023
	FailedCash <FaildCsh>	[1..1]	±		1023
	FreeOfPayment <FreeOfPmt>	[1..1]			1023
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1024
Or}	Data <Data>	[1..1]			1024
	FailedSecurities <FaildScties>	[1..1]	±		1024
	FailedCash <FaildCsh>	[1..1]	±		1024
	CrossCSD <CrossCSD>	[1..1]			1024
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1025
Or}	Data <Data>	[1..1]			1026
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1026
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1027

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			1027
	FailedSecurities <FaildScies>	[1..1]	±		1027
	FailedCash <FaildCsh>	[1..1]	±		1027
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			1028
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1028
Or}	Data <Data>	[1..1]			1028
	FailedSecurities <FaildScies>	[1..1]	±		1028
	FailedCash <FaildCsh>	[1..1]	±		1029
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1029
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1029
Or}	Data <Data>	[1..1]			1029
	FailedSecurities <FaildScies>	[1..1]	±		1030
	FailedCash <FaildCsh>	[1..1]	±		1030
	FreeOfPayment <FreeOfPmt>	[1..1]			1030
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1031
Or}	Data <Data>	[1..1]			1031
	FailedSecurities <FaildScies>	[1..1]	±		1031
	FailedCash <FaildCsh>	[1..1]	±		1031

3.4.3.2.8.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.8.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementFailsDailyCSD3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraCSD <IntraCSD>	[1..1]			1017
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1018
Or}	Data <Data>	[1..1]			1019
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1019
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1020
Or}	Data <Data>	[1..1]			1020
	FailedSecurities <FaildScties>	[1..1]	±		1020
	FailedCash <FaildCsh>	[1..1]	±		1020
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1021
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1021
Or}	Data <Data>	[1..1]			1021
	FailedSecurities <FaildScties>	[1..1]	±		1021
	FailedCash <FaildCsh>	[1..1]	±		1022
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1022
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1022
Or}	Data <Data>	[1..1]			1022
	FailedSecurities <FaildScties>	[1..1]	±		1023
	FailedCash <FaildCsh>	[1..1]	±		1023
	FreeOfPayment <FreeOfPmt>	[1..1]			1023
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1024
Or}	Data <Data>	[1..1]			1024
	FailedSecurities <FaildScties>	[1..1]	±		1024
	FailedCash <FaildCsh>	[1..1]	±		1024
	CrossCSD <CrossCSD>	[1..1]			1024
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1025
Or}	Data <Data>	[1..1]			1026
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1026
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1027
Or}	Data <Data>	[1..1]			1027
	FailedSecurities <FaildScties>	[1..1]	±		1027
	FailedCash <FaildCsh>	[1..1]	±		1027

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1028
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1028
Or}	Data <Data>	[1..1]			1028
	FailedSecurities <FaildScties>	[1..1]	±		1028
	FailedCash <FaildCsh>	[1..1]	±		1029
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1029
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1029
Or}	Data <Data>	[1..1]			1029
	FailedSecurities <FaildScties>	[1..1]	±		1030
	FailedCash <FaildCsh>	[1..1]	±		1030
	FreeOfPayment <FreeOfPmt>	[1..1]			1030
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1031
Or}	Data <Data>	[1..1]			1031
	FailedSecurities <FaildScties>	[1..1]	±		1031
	FailedCash <FaildCsh>	[1..1]	±		1031

3.4.3.2.8.2.1.2.1 IntraCSD <IntraCSD>

Presence: [1..1]

Definition: Intra-CSD settlement instructions data.

IntraCSD <IntraCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1018
Or}	Data <Data>	[1..1]			1019
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1019
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1020
Or}	Data <Data>	[1..1]			1020
	FailedSecurities <FaildScties>	[1..1]	±		1020
	FailedCash <FaildCsh>	[1..1]	±		1020
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			1021
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1021
Or}	Data <Data>	[1..1]			1021
	FailedSecurities <FaildScties>	[1..1]	±		1021
	FailedCash <FaildCsh>	[1..1]	±		1022
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1022
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1022
Or}	Data <Data>	[1..1]			1022
	FailedSecurities <FaildScties>	[1..1]	±		1023
	FailedCash <FaildCsh>	[1..1]	±		1023
	FreeOfPayment <FreeOfPmt>	[1..1]			1023
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1024
Or}	Data <Data>	[1..1]			1024
	FailedSecurities <FaildScties>	[1..1]	±		1024
	FailedCash <FaildCsh>	[1..1]	±		1024

3.4.3.2.8.2.1.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.8.2.1.2.1.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1019
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1020
Or}	Data <Data>	[1..1]			1020
	FailedSecurities <FaildScties>	[1..1]	±		1020
	FailedCash <FaildCsh>	[1..1]	±		1020
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1021
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1021
Or}	Data <Data>	[1..1]			1021
	FailedSecurities <FaildScties>	[1..1]	±		1021
	FailedCash <FaildCsh>	[1..1]	±		1022
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1022
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1022
Or}	Data <Data>	[1..1]			1022
	FailedSecurities <FaildScties>	[1..1]	±		1023
	FailedCash <FaildCsh>	[1..1]	±		1023
	FreeOfPayment <FreeOfPmt>	[1..1]			1023
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1024
Or}	Data <Data>	[1..1]			1024
	FailedSecurities <FaildScties>	[1..1]	±		1024
	FailedCash <FaildCsh>	[1..1]	±		1024

3.4.3.2.8.2.1.2.1.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1020
Or}	Data <Data>	[1..1]			1020
	FailedSecurities <FaildScties>	[1..1]	±		1020
	FailedCash <FaildCsh>	[1..1]	±		1020

3.4.3.2.8.2.1.2.1.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.8.2.1.2.1.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		1020
	FailedCash <FaildCsh>	[1..1]	±		1020

3.4.3.2.8.2.1.2.1.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.1.2.1.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.1.2.1.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1021
Or}	Data <Data>	[1..1]			1021
	FailedSecurities <FaillScies>	[1..1]	±		1021
	FailedCash <FaillCsh>	[1..1]	±		1022

3.4.3.2.8.2.1.2.1.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.8.2.1.2.1.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScies>	[1..1]	±		1021
	FailedCash <FaillCsh>	[1..1]	±		1022

3.4.3.2.8.2.1.2.1.2.2.2.1 FailedSecurities <FaillScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.1.2.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.1.2.1.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1022
Or}	Data <Data>	[1..1]			1022
	FailedSecurities <FailedScities>	[1..1]	±		1023
	FailedCash <FailedCsh>	[1..1]	±		1023

3.4.3.2.8.2.1.2.1.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.8.2.1.2.1.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		1023
	FailedCash <FaildCsh>	[1..1]	±		1023

3.4.3.2.8.2.1.2.1.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.1.2.1.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.1.2.1.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1024
Or}	Data <Data>	[1..1]			1024
	FailedSecurities <FaildScies>	[1..1]	±		1024
	FailedCash <FaildCsh>	[1..1]	±		1024

3.4.3.2.8.2.1.2.1.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.8.2.1.2.1.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		1024
	FailedCash <FaildCsh>	[1..1]	±		1024

3.4.3.2.8.2.1.2.1.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.1.2.1.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.1.2.2 CrossCSD <CrossCSD>*Presence:* [1..1]*Definition:* Cross-CSD settlement instructions data.

CrossCSD <CrossCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1025
Or}	Data <Data>	[1..1]			1026
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1026
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1027
Or}	Data <Data>	[1..1]			1027
	FailedSecurities <FaildScties>	[1..1]	±		1027
	FailedCash <FaildCsh>	[1..1]	±		1027
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			1028
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1028
Or}	Data <Data>	[1..1]			1028
	FailedSecurities <FaildScties>	[1..1]	±		1028
	FailedCash <FaildCsh>	[1..1]	±		1029
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1029
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1029
Or}	Data <Data>	[1..1]			1029
	FailedSecurities <FaildScties>	[1..1]	±		1030
	FailedCash <FaildCsh>	[1..1]	±		1030
	FreeOfPayment <FreeOfPmt>	[1..1]			1030
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1031
Or}	Data <Data>	[1..1]			1031
	FailedSecurities <FaildScties>	[1..1]	±		1031
	FailedCash <FaildCsh>	[1..1]	±		1031

3.4.3.2.8.2.1.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.8.2.1.2.2.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1026
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1027
Or}	Data <Data>	[1..1]			1027
	FailedSecurities <FaildScties>	[1..1]	±		1027
	FailedCash <FaildCsh>	[1..1]	±		1027
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1028
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1028
Or}	Data <Data>	[1..1]			1028
	FailedSecurities <FaildScties>	[1..1]	±		1028
	FailedCash <FaildCsh>	[1..1]	±		1029
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1029
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1029
Or}	Data <Data>	[1..1]			1029
	FailedSecurities <FaildScties>	[1..1]	±		1030
	FailedCash <FaildCsh>	[1..1]	±		1030
	FreeOfPayment <FreeOfPmt>	[1..1]			1030
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1031
Or}	Data <Data>	[1..1]			1031
	FailedSecurities <FaildScties>	[1..1]	±		1031
	FailedCash <FaildCsh>	[1..1]	±		1031

3.4.3.2.8.2.1.2.2.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1027
Or}	Data <Data>	[1..1]			1027
	FailedSecurities <FaildScties>	[1..1]	±		1027
	FailedCash <FaildCsh>	[1..1]	±		1027

3.4.3.2.8.2.1.2.2.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.8.2.1.2.2.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		1027
	FailedCash <FaildCsh>	[1..1]	±		1027

3.4.3.2.8.2.1.2.2.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.1.2.2.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.1.2.2.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1028
Or}	Data <Data>	[1..1]			1028
	FailedSecurities <FaillScies>	[1..1]	±		1028
	FailedCash <FaillCsh>	[1..1]	±		1029

3.4.3.2.8.2.1.2.2.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.8.2.1.2.2.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScies>	[1..1]	±		1028
	FailedCash <FaillCsh>	[1..1]	±		1029

3.4.3.2.8.2.1.2.2.2.2.2.1 FailedSecurities <FaillScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.1.2.2.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.1.2.2.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1029
Or}	Data <Data>	[1..1]			1029
	FailedSecurities <FailedScities>	[1..1]	±		1030
	FailedCash <FailedCsh>	[1..1]	±		1030

3.4.3.2.8.2.1.2.2.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.8.2.1.2.2.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		1030
	FailedCash <FaildCsh>	[1..1]	±		1030

3.4.3.2.8.2.1.2.2.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.1.2.2.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.1.2.2.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RfoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1031
Or}	Data <Data>	[1..1]			1031
	FailedSecurities <FaildScies>	[1..1]	±		1031
	FailedCash <FaildCsh>	[1..1]	±		1031

3.4.3.2.8.2.1.2.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.8.2.1.2.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		1031
	FailedCash <FaildCsh>	[1..1]	±		1031

3.4.3.2.8.2.1.2.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.1.2.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.2 CollateralManagementOperation <CollMgmtOpr>*Presence:* [1..1]*Definition:* Relates to securities transfers aiming to provide or to return collateral.

CollateralManagementOperation <ColIMgmtOpr> contains one of the following **SettlementFailsDailyCSD1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1033
Or}	Data <Data>	[1..1]			1033
	IntraCSD <IntraCSD>	[1..1]			1035
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1036
Or}	Data <Data>	[1..1]			1037
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1037
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1038
Or}	Data <Data>	[1..1]			1038
	FailedSecurities <FaildScities>	[1..1]	±		1038
	FailedCash <FaildCsh>	[1..1]	±		1038
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1039
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1039
Or}	Data <Data>	[1..1]			1039
	FailedSecurities <FaildScities>	[1..1]	±		1039
	FailedCash <FaildCsh>	[1..1]	±		1040
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1040
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1040
Or}	Data <Data>	[1..1]			1040
	FailedSecurities <FaildScities>	[1..1]	±		1041
	FailedCash <FaildCsh>	[1..1]	±		1041
	FreeOfPayment <FreeOfPmt>	[1..1]			1041
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1042
Or}	Data <Data>	[1..1]			1042
	FailedSecurities <FaildScities>	[1..1]	±		1042
	FailedCash <FaildCsh>	[1..1]	±		1042
	CrossCSD <CrossCSD>	[1..1]			1042
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1043
Or}	Data <Data>	[1..1]			1044
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1044
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1045

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			1045
	FailedSecurities <FaildScies>	[1..1]	±		1045
	FailedCash <FaildCsh>	[1..1]	±		1045
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			1046
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1046
Or}	Data <Data>	[1..1]			1046
	FailedSecurities <FaildScies>	[1..1]	±		1046
	FailedCash <FaildCsh>	[1..1]	±		1047
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1047
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1047
Or}	Data <Data>	[1..1]			1047
	FailedSecurities <FaildScies>	[1..1]	±		1048
	FailedCash <FaildCsh>	[1..1]	±		1048
	FreeOfPayment <FreeOfPmt>	[1..1]			1048
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1049
Or}	Data <Data>	[1..1]			1049
	FailedSecurities <FaildScies>	[1..1]	±		1049
	FailedCash <FaildCsh>	[1..1]	±		1049

3.4.3.2.8.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.8.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementFailsDailyCSD3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraCSD <IntraCSD>	[1..1]			1035
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1036
Or}	Data <Data>	[1..1]			1037
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1037
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1038
Or}	Data <Data>	[1..1]			1038
	FailedSecurities <FaildScties>	[1..1]	±		1038
	FailedCash <FaildCsh>	[1..1]	±		1038
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1039
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1039
Or}	Data <Data>	[1..1]			1039
	FailedSecurities <FaildScties>	[1..1]	±		1039
	FailedCash <FaildCsh>	[1..1]	±		1040
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1040
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1040
Or}	Data <Data>	[1..1]			1040
	FailedSecurities <FaildScties>	[1..1]	±		1041
	FailedCash <FaildCsh>	[1..1]	±		1041
	FreeOfPayment <FreeOfPmt>	[1..1]			1041
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1042
Or}	Data <Data>	[1..1]			1042
	FailedSecurities <FaildScties>	[1..1]	±		1042
	FailedCash <FaildCsh>	[1..1]	±		1042
	CrossCSD <CrossCSD>	[1..1]			1042
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1043
Or}	Data <Data>	[1..1]			1044
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1044
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1045
Or}	Data <Data>	[1..1]			1045
	FailedSecurities <FaildScties>	[1..1]	±		1045
	FailedCash <FaildCsh>	[1..1]	±		1045

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1046
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1046
Or}	Data <Data>	[1..1]			1046
	FailedSecurities <FaildScties>	[1..1]	±		1046
	FailedCash <FaildCsh>	[1..1]	±		1047
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1047
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1047
Or}	Data <Data>	[1..1]			1047
	FailedSecurities <FaildScties>	[1..1]	±		1048
	FailedCash <FaildCsh>	[1..1]	±		1048
	FreeOfPayment <FreeOfPmt>	[1..1]			1048
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1049
Or}	Data <Data>	[1..1]			1049
	FailedSecurities <FaildScties>	[1..1]	±		1049
	FailedCash <FaildCsh>	[1..1]	±		1049

3.4.3.2.8.2.2.1 IntraCSD <IntraCSD>

Presence: [1..1]

Definition: Intra-CSD settlement instructions data.

IntraCSD <IntraCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1036
Or}	Data <Data>	[1..1]			1037
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1037
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1038
Or}	Data <Data>	[1..1]			1038
	FailedSecurities <FaildScties>	[1..1]	±		1038
	FailedCash <FaildCsh>	[1..1]	±		1038
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			1039
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1039
Or}	Data <Data>	[1..1]			1039
	FailedSecurities <FaildScties>	[1..1]	±		1039
	FailedCash <FaildCsh>	[1..1]	±		1040
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1040
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1040
Or}	Data <Data>	[1..1]			1040
	FailedSecurities <FaildScties>	[1..1]	±		1041
	FailedCash <FaildCsh>	[1..1]	±		1041
	FreeOfPayment <FreeOfPmt>	[1..1]			1041
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1042
Or}	Data <Data>	[1..1]			1042
	FailedSecurities <FaildScties>	[1..1]	±		1042
	FailedCash <FaildCsh>	[1..1]	±		1042

3.4.3.2.8.2.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.8.2.2.1.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1037
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1038
Or}	Data <Data>	[1..1]			1038
	FailedSecurities <FaildScties>	[1..1]	±		1038
	FailedCash <FaildCsh>	[1..1]	±		1038
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1039
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1039
Or}	Data <Data>	[1..1]			1039
	FailedSecurities <FaildScties>	[1..1]	±		1039
	FailedCash <FaildCsh>	[1..1]	±		1040
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1040
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1040
Or}	Data <Data>	[1..1]			1040
	FailedSecurities <FaildScties>	[1..1]	±		1041
	FailedCash <FaildCsh>	[1..1]	±		1041
	FreeOfPayment <FreeOfPmt>	[1..1]			1041
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1042
Or}	Data <Data>	[1..1]			1042
	FailedSecurities <FaildScties>	[1..1]	±		1042
	FailedCash <FaildCsh>	[1..1]	±		1042

3.4.3.2.8.2.2.1.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1038
Or}	Data <Data>	[1..1]			1038
	FailedSecurities <FaildScties>	[1..1]	±		1038
	FailedCash <FaildCsh>	[1..1]	±		1038

3.4.3.2.8.2.2.2.1.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.8.2.2.2.1.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		1038
	FailedCash <FaildCsh>	[1..1]	±		1038

3.4.3.2.8.2.2.2.1.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.2.2.1.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.2.2.1.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1039
Or}	Data <Data>	[1..1]			1039
	FailedSecurities <FaillScties>	[1..1]	±		1039
	FailedCash <FaillCsh>	[1..1]	±		1040

3.4.3.2.8.2.2.2.1.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.8.2.2.2.1.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScties>	[1..1]	±		1039
	FailedCash <FaillCsh>	[1..1]	±		1040

3.4.3.2.8.2.2.2.1.2.2.2.1 FailedSecurities <FaillScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.2.2.1.2.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.2.2.1.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1040
Or}	Data <Data>	[1..1]			1040
	FailedSecurities <FailedScities>	[1..1]	±		1041
	FailedCash <FailedCsh>	[1..1]	±		1041

3.4.3.2.8.2.2.2.1.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.8.2.2.2.1.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		1041
	FailedCash <FaildCsh>	[1..1]	±		1041

3.4.3.2.8.2.2.1.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.2.1.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.2.1.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1042
Or}	Data <Data>	[1..1]			1042
	FailedSecurities <FaildScies>	[1..1]	±		1042
	FailedCash <FaildCsh>	[1..1]	±		1042

3.4.3.2.8.2.2.1.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.8.2.2.1.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		1042
	FailedCash <FaildCsh>	[1..1]	±		1042

3.4.3.2.8.2.2.1.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.2.1.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.2.2 CrossCSD <CrossCSD>*Presence:* [1..1]*Definition:* Cross-CSD settlement instructions data.

CrossCSD <CrossCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1043
Or}	Data <Data>	[1..1]			1044
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1044
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1045
Or}	Data <Data>	[1..1]			1045
	FailedSecurities <FaildScties>	[1..1]	±		1045
	FailedCash <FaildCsh>	[1..1]	±		1045
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			1046
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1046
Or}	Data <Data>	[1..1]			1046
	FailedSecurities <FaildScties>	[1..1]	±		1046
	FailedCash <FaildCsh>	[1..1]	±		1047
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1047
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1047
Or}	Data <Data>	[1..1]			1047
	FailedSecurities <FaildScties>	[1..1]	±		1048
	FailedCash <FaildCsh>	[1..1]	±		1048
	FreeOfPayment <FreeOfPmt>	[1..1]			1048
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1049
Or}	Data <Data>	[1..1]			1049
	FailedSecurities <FaildScties>	[1..1]	±		1049
	FailedCash <FaildCsh>	[1..1]	±		1049

3.4.3.2.8.2.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.8.2.2.2.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1044
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1045
Or}	Data <Data>	[1..1]			1045
	FailedSecurities <FaildScties>	[1..1]	±		1045
	FailedCash <FaildCsh>	[1..1]	±		1045
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1046
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1046
Or}	Data <Data>	[1..1]			1046
	FailedSecurities <FaildScties>	[1..1]	±		1046
	FailedCash <FaildCsh>	[1..1]	±		1047
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1047
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1047
Or}	Data <Data>	[1..1]			1047
	FailedSecurities <FaildScties>	[1..1]	±		1048
	FailedCash <FaildCsh>	[1..1]	±		1048
	FreeOfPayment <FreeOfPmt>	[1..1]			1048
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1049
Or}	Data <Data>	[1..1]			1049
	FailedSecurities <FaildScties>	[1..1]	±		1049
	FailedCash <FaildCsh>	[1..1]	±		1049

3.4.3.2.8.2.2.2.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1045
Or}	Data <Data>	[1..1]			1045
	FailedSecurities <FaildScties>	[1..1]	±		1045
	FailedCash <FaildCsh>	[1..1]	±		1045

3.4.3.2.8.2.2.2.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.8.2.2.2.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		1045
	FailedCash <FaildCsh>	[1..1]	±		1045

3.4.3.2.8.2.2.2.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.2.2.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.2.2.2.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1046
Or}	Data <Data>	[1..1]			1046
	FailedSecurities <FaillScties>	[1..1]	±		1046
	FailedCash <FaillCsh>	[1..1]	±		1047

3.4.3.2.8.2.2.2.2.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.8.2.2.2.2.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScties>	[1..1]	±		1046
	FailedCash <FaillCsh>	[1..1]	±		1047

3.4.3.2.8.2.2.2.2.2.2.2.1 FailedSecurities <FaillScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaieldScities> contains one of the following elements (see ["SettlementTotalData1Choice"](#) on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActrn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.2.2.2.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see ["SettlementTotalData1Choice"](#) on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.2.2.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlrvy> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1047
Or}	Data <Data>	[1..1]			1047
	FailedSecurities <FaildSceties>	[1..1]	±		1048
	FailedCash <FaildCsh>	[1..1]	±		1048

3.4.3.2.8.2.2.2.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.8.2.2.2.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		1048
	FailedCash <FaildCsh>	[1..1]	±		1048

3.4.3.2.8.2.2.2.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.2.2.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.2.2.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1049
Or}	Data <Data>	[1..1]			1049
	FailedSecurities <FaildScies>	[1..1]	±		1049
	FailedCash <FaildCsh>	[1..1]	±		1049

3.4.3.2.8.2.2.2.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.8.2.2.2.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		1049
	FailedCash <FaildCsh>	[1..1]	±		1049

3.4.3.2.8.2.2.2.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.2.2.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.3 SecuritiesLendingOrBorrowing <SctiesLndgOrBrrwg>*Presence:* [1..1]*Definition:* Relates to a securities lending or borrowing operation.

SecuritiesLendingOrBorrowing <SctiesLndgOrBrrwg> contains one of the following **SettlementFailsDailyCSD1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1051
Or}	Data <Data>	[1..1]			1051
	IntraCSD <IntraCSD>	[1..1]			1053
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1054
Or}	Data <Data>	[1..1]			1055
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1055
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1056
Or}	Data <Data>	[1..1]			1056
	FailedSecurities <FaildScties>	[1..1]	±		1056
	FailedCash <FaildCsh>	[1..1]	±		1056
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1057
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1057
Or}	Data <Data>	[1..1]			1057
	FailedSecurities <FaildScties>	[1..1]	±		1057
	FailedCash <FaildCsh>	[1..1]	±		1058
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1058
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1058
Or}	Data <Data>	[1..1]			1058
	FailedSecurities <FaildScties>	[1..1]	±		1059
	FailedCash <FaildCsh>	[1..1]	±		1059
	FreeOfPayment <FreeOfPmt>	[1..1]			1059
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1060
Or}	Data <Data>	[1..1]			1060
	FailedSecurities <FaildScties>	[1..1]	±		1060
	FailedCash <FaildCsh>	[1..1]	±		1060
	CrossCSD <CrossCSD>	[1..1]			1060
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1061
Or}	Data <Data>	[1..1]			1062
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1062
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1063

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			1063
	FailedSecurities <FaildScies>	[1..1]	±		1063
	FailedCash <FaildCsh>	[1..1]	±		1063
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			1064
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1064
Or}	Data <Data>	[1..1]			1064
	FailedSecurities <FaildScies>	[1..1]	±		1064
	FailedCash <FaildCsh>	[1..1]	±		1065
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1065
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1065
Or}	Data <Data>	[1..1]			1065
	FailedSecurities <FaildScies>	[1..1]	±		1066
	FailedCash <FaildCsh>	[1..1]	±		1066
	FreeOfPayment <FreeOfPmt>	[1..1]			1066
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1067
Or}	Data <Data>	[1..1]			1067
	FailedSecurities <FaildScies>	[1..1]	±		1067
	FailedCash <FaildCsh>	[1..1]	±		1067

3.4.3.2.8.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.8.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementFailsDailyCSD3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraCSD <IntraCSD>	[1..1]			1053
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1054
Or}	Data <Data>	[1..1]			1055
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1055
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1056
Or}	Data <Data>	[1..1]			1056
	FailedSecurities <FaildScies>	[1..1]	±		1056
	FailedCash <FaildCsh>	[1..1]	±		1056
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1057
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1057
Or}	Data <Data>	[1..1]			1057
	FailedSecurities <FaildScies>	[1..1]	±		1057
	FailedCash <FaildCsh>	[1..1]	±		1058
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1058
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1058
Or}	Data <Data>	[1..1]			1058
	FailedSecurities <FaildScies>	[1..1]	±		1059
	FailedCash <FaildCsh>	[1..1]	±		1059
	FreeOfPayment <FreeOfPmt>	[1..1]			1059
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1060
Or}	Data <Data>	[1..1]			1060
	FailedSecurities <FaildScies>	[1..1]	±		1060
	FailedCash <FaildCsh>	[1..1]	±		1060
	CrossCSD <CrossCSD>	[1..1]			1060
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1061
Or}	Data <Data>	[1..1]			1062
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1062
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1063
Or}	Data <Data>	[1..1]			1063
	FailedSecurities <FaildScies>	[1..1]	±		1063
	FailedCash <FaildCsh>	[1..1]	±		1063

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1064
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1064
Or}	Data <Data>	[1..1]			1064
	FailedSecurities <FaildScties>	[1..1]	±		1064
	FailedCash <FaildCsh>	[1..1]	±		1065
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1065
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1065
Or}	Data <Data>	[1..1]			1065
	FailedSecurities <FaildScties>	[1..1]	±		1066
	FailedCash <FaildCsh>	[1..1]	±		1066
	FreeOfPayment <FreeOfPmt>	[1..1]			1066
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1067
Or}	Data <Data>	[1..1]			1067
	FailedSecurities <FaildScties>	[1..1]	±		1067
	FailedCash <FaildCsh>	[1..1]	±		1067

3.4.3.2.8.2.3.2.1 IntraCSD <IntraCSD>

Presence: [1..1]

Definition: Intra-CSD settlement instructions data.

IntraCSD <IntraCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1054
Or}	Data <Data>	[1..1]			1055
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1055
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1056
Or}	Data <Data>	[1..1]			1056
	FailedSecurities <FaildScties>	[1..1]	±		1056
	FailedCash <FaildCsh>	[1..1]	±		1056
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			1057
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1057
Or}	Data <Data>	[1..1]			1057
	FailedSecurities <FaildScties>	[1..1]	±		1057
	FailedCash <FaildCsh>	[1..1]	±		1058
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1058
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1058
Or}	Data <Data>	[1..1]			1058
	FailedSecurities <FaildScties>	[1..1]	±		1059
	FailedCash <FaildCsh>	[1..1]	±		1059
	FreeOfPayment <FreeOfPmt>	[1..1]			1059
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1060
Or}	Data <Data>	[1..1]			1060
	FailedSecurities <FaildScties>	[1..1]	±		1060
	FailedCash <FaildCsh>	[1..1]	±		1060

3.4.3.2.8.2.3.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.8.2.3.2.1.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1055
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1056
Or}	Data <Data>	[1..1]			1056
	FailedSecurities <FaildScties>	[1..1]	±		1056
	FailedCash <FaildCsh>	[1..1]	±		1056
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1057
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1057
Or}	Data <Data>	[1..1]			1057
	FailedSecurities <FaildScties>	[1..1]	±		1057
	FailedCash <FaildCsh>	[1..1]	±		1058
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1058
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1058
Or}	Data <Data>	[1..1]			1058
	FailedSecurities <FaildScties>	[1..1]	±		1059
	FailedCash <FaildCsh>	[1..1]	±		1059
	FreeOfPayment <FreeOfPmt>	[1..1]			1059
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1060
Or}	Data <Data>	[1..1]			1060
	FailedSecurities <FaildScties>	[1..1]	±		1060
	FailedCash <FaildCsh>	[1..1]	±		1060

3.4.3.2.8.2.3.2.1.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1056
Or}	Data <Data>	[1..1]			1056
	FailedSecurities <FaildScties>	[1..1]	±		1056
	FailedCash <FaildCsh>	[1..1]	±		1056

3.4.3.2.8.2.3.2.1.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.8.2.3.2.1.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		1056
	FailedCash <FaildCsh>	[1..1]	±		1056

3.4.3.2.8.2.3.2.1.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.3.2.1.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.3.2.1.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1057
Or}	Data <Data>	[1..1]			1057
	FailedSecurities <FaillScties>	[1..1]	±		1057
	FailedCash <FaillCsh>	[1..1]	±		1058

3.4.3.2.8.2.3.2.1.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.8.2.3.2.1.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScties>	[1..1]	±		1057
	FailedCash <FaillCsh>	[1..1]	±		1058

3.4.3.2.8.2.3.2.1.2.2.2.1 FailedSecurities <FaillScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.3.2.1.2.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.3.2.1.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1058
Or}	Data <Data>	[1..1]			1058
	FailedSecurities <FailedScities>	[1..1]	±		1059
	FailedCash <FailedCsh>	[1..1]	±		1059

3.4.3.2.8.2.3.2.1.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.8.2.3.2.1.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		1059
	FailedCash <FaildCsh>	[1..1]	±		1059

3.4.3.2.8.2.3.2.1.2.3.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.3.2.1.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.3.2.1.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1060
Or}	Data <Data>	[1..1]			1060
	FailedSecurities <FaildScties>	[1..1]	±		1060
	FailedCash <FaildCsh>	[1..1]	±		1060

3.4.3.2.8.2.3.2.1.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.8.2.3.2.1.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		1060
	FailedCash <FaildCsh>	[1..1]	±		1060

3.4.3.2.8.2.3.2.1.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.3.2.1.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.3.2.2 CrossCSD <CrossCSD>*Presence:* [1..1]*Definition:* Cross-CSD settlement instructions data.

CrossCSD <CrossCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1061
Or}	Data <Data>	[1..1]			1062
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1062
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1063
Or}	Data <Data>	[1..1]			1063
	FailedSecurities <FaildScties>	[1..1]	±		1063
	FailedCash <FaildCsh>	[1..1]	±		1063
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			1064
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1064
Or}	Data <Data>	[1..1]			1064
	FailedSecurities <FaildScties>	[1..1]	±		1064
	FailedCash <FaildCsh>	[1..1]	±		1065
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1065
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1065
Or}	Data <Data>	[1..1]			1065
	FailedSecurities <FaildScties>	[1..1]	±		1066
	FailedCash <FaildCsh>	[1..1]	±		1066
	FreeOfPayment <FreeOfPmt>	[1..1]			1066
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1067
Or}	Data <Data>	[1..1]			1067
	FailedSecurities <FaildScties>	[1..1]	±		1067
	FailedCash <FaildCsh>	[1..1]	±		1067

3.4.3.2.8.2.3.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.8.2.3.2.2.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1062
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1063
Or}	Data <Data>	[1..1]			1063
	FailedSecurities <FaildScties>	[1..1]	±		1063
	FailedCash <FaildCsh>	[1..1]	±		1063
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1064
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1064
Or}	Data <Data>	[1..1]			1064
	FailedSecurities <FaildScties>	[1..1]	±		1064
	FailedCash <FaildCsh>	[1..1]	±		1065
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1065
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1065
Or}	Data <Data>	[1..1]			1065
	FailedSecurities <FaildScties>	[1..1]	±		1066
	FailedCash <FaildCsh>	[1..1]	±		1066
	FreeOfPayment <FreeOfPmt>	[1..1]			1066
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1067
Or}	Data <Data>	[1..1]			1067
	FailedSecurities <FaildScties>	[1..1]	±		1067
	FailedCash <FaildCsh>	[1..1]	±		1067

3.4.3.2.8.2.3.2.2.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1063
Or}	Data <Data>	[1..1]			1063
	FailedSecurities <FaildScties>	[1..1]	±		1063
	FailedCash <FaildCsh>	[1..1]	±		1063

3.4.3.2.8.2.3.2.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.8.2.3.2.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		1063
	FailedCash <FaildCsh>	[1..1]	±		1063

3.4.3.2.8.2.3.2.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.3.2.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.3.2.2.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1064
Or}	Data <Data>	[1..1]			1064
	FailedSecurities <FaildScities>	[1..1]	±		1064
	FailedCash <FaildCsh>	[1..1]	±		1065

3.4.3.2.8.2.3.2.2.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.8.2.3.2.2.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScities>	[1..1]	±		1064
	FailedCash <FaildCsh>	[1..1]	±		1065

3.4.3.2.8.2.3.2.2.2.2.2.1 FailedSecurities <FaildScities>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.3.2.2.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.3.2.2.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1065
Or}	Data <Data>	[1..1]			1065
	FailedSecurities <FailedScities>	[1..1]	±		1066
	FailedCash <FailedCsh>	[1..1]	±		1066

3.4.3.2.8.2.3.2.2.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.8.2.3.2.2.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		1066
	FailedCash <FaildCsh>	[1..1]	±		1066

3.4.3.2.8.2.3.2.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.3.2.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.3.2.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1067
Or}	Data <Data>	[1..1]			1067
	FailedSecurities <FaildScies>	[1..1]	±		1067
	FailedCash <FaildCsh>	[1..1]	±		1067

3.4.3.2.8.2.3.2.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.8.2.3.2.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		1067
	FailedCash <FaildCsh>	[1..1]	±		1067

3.4.3.2.8.2.3.2.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.3.2.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.4 RepurchaseAgreement <RpAgrmt>*Presence:* [1..1]*Definition:* Repurchase transactions.

RepurchaseAgreement <RpAgrmt> contains one of the following **SettlementFailsDailyCSD1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1069
Or}	Data <Data>	[1..1]			1069
	IntraCSD <IntraCSD>	[1..1]			1071
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1072
Or}	Data <Data>	[1..1]			1073
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1073
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1074
Or}	Data <Data>	[1..1]			1074
	FailedSecurities <FaildScies>	[1..1]	±		1074
	FailedCash <FaildCsh>	[1..1]	±		1074
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1075
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1075
Or}	Data <Data>	[1..1]			1075
	FailedSecurities <FaildScies>	[1..1]	±		1075
	FailedCash <FaildCsh>	[1..1]	±		1076
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1076
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1076
Or}	Data <Data>	[1..1]			1076
	FailedSecurities <FaildScies>	[1..1]	±		1077
	FailedCash <FaildCsh>	[1..1]	±		1077
	FreeOfPayment <FreeOfPmt>	[1..1]			1077
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1078
Or}	Data <Data>	[1..1]			1078
	FailedSecurities <FaildScies>	[1..1]	±		1078
	FailedCash <FaildCsh>	[1..1]	±		1078
	CrossCSD <CrossCSD>	[1..1]			1078
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1079
Or}	Data <Data>	[1..1]			1080
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1080
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1081

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			1081
	FailedSecurities <FaildScies>	[1..1]	±		1081
	FailedCash <FaildCsh>	[1..1]	±		1081
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			1082
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1082
Or}	Data <Data>	[1..1]			1082
	FailedSecurities <FaildScies>	[1..1]	±		1082
	FailedCash <FaildCsh>	[1..1]	±		1083
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1083
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1083
Or}	Data <Data>	[1..1]			1083
	FailedSecurities <FaildScies>	[1..1]	±		1084
	FailedCash <FaildCsh>	[1..1]	±		1084
	FreeOfPayment <FreeOfPmt>	[1..1]			1084
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1085
Or}	Data <Data>	[1..1]			1085
	FailedSecurities <FaildScies>	[1..1]	±		1085
	FailedCash <FaildCsh>	[1..1]	±		1085

3.4.3.2.8.2.4.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.8.2.4.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementFailsDailyCSD3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraCSD <IntraCSD>	[1..1]			1071
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1072
Or}	Data <Data>	[1..1]			1073
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1073
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1074
Or}	Data <Data>	[1..1]			1074
	FailedSecurities <FaildScies>	[1..1]	±		1074
	FailedCash <FaildCsh>	[1..1]	±		1074
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1075
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1075
Or}	Data <Data>	[1..1]			1075
	FailedSecurities <FaildScies>	[1..1]	±		1075
	FailedCash <FaildCsh>	[1..1]	±		1076
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1076
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1076
Or}	Data <Data>	[1..1]			1076
	FailedSecurities <FaildScies>	[1..1]	±		1077
	FailedCash <FaildCsh>	[1..1]	±		1077
	FreeOfPayment <FreeOfPmt>	[1..1]			1077
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1078
Or}	Data <Data>	[1..1]			1078
	FailedSecurities <FaildScies>	[1..1]	±		1078
	FailedCash <FaildCsh>	[1..1]	±		1078
	CrossCSD <CrossCSD>	[1..1]			1078
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1079
Or}	Data <Data>	[1..1]			1080
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1080
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1081
Or}	Data <Data>	[1..1]			1081
	FailedSecurities <FaildScies>	[1..1]	±		1081
	FailedCash <FaildCsh>	[1..1]	±		1081

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1082
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1082
Or}	Data <Data>	[1..1]			1082
	FailedSecurities <FaildScties>	[1..1]	±		1082
	FailedCash <FaildCsh>	[1..1]	±		1083
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1083
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1083
Or}	Data <Data>	[1..1]			1083
	FailedSecurities <FaildScties>	[1..1]	±		1084
	FailedCash <FaildCsh>	[1..1]	±		1084
	FreeOfPayment <FreeOfPmt>	[1..1]			1084
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1085
Or}	Data <Data>	[1..1]			1085
	FailedSecurities <FaildScties>	[1..1]	±		1085
	FailedCash <FaildCsh>	[1..1]	±		1085

3.4.3.2.8.2.4.2.1 IntraCSD <IntraCSD>

Presence: [1..1]

Definition: Intra-CSD settlement instructions data.

IntraCSD <IntraCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1072
Or}	Data <Data>	[1..1]			1073
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1073
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1074
Or}	Data <Data>	[1..1]			1074
	FailedSecurities <FaildScties>	[1..1]	±		1074
	FailedCash <FaildCsh>	[1..1]	±		1074
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			1075
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1075
Or}	Data <Data>	[1..1]			1075
	FailedSecurities <FaildScties>	[1..1]	±		1075
	FailedCash <FaildCsh>	[1..1]	±		1076
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1076
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1076
Or}	Data <Data>	[1..1]			1076
	FailedSecurities <FaildScties>	[1..1]	±		1077
	FailedCash <FaildCsh>	[1..1]	±		1077
	FreeOfPayment <FreeOfPmt>	[1..1]			1077
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1078
Or}	Data <Data>	[1..1]			1078
	FailedSecurities <FaildScties>	[1..1]	±		1078
	FailedCash <FaildCsh>	[1..1]	±		1078

3.4.3.2.8.2.4.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.8.2.4.2.1.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1073
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1074
Or}	Data <Data>	[1..1]			1074
	FailedSecurities <FaildScties>	[1..1]	±		1074
	FailedCash <FaildCsh>	[1..1]	±		1074
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1075
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1075
Or}	Data <Data>	[1..1]			1075
	FailedSecurities <FaildScties>	[1..1]	±		1075
	FailedCash <FaildCsh>	[1..1]	±		1076
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1076
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1076
Or}	Data <Data>	[1..1]			1076
	FailedSecurities <FaildScties>	[1..1]	±		1077
	FailedCash <FaildCsh>	[1..1]	±		1077
	FreeOfPayment <FreeOfPmt>	[1..1]			1077
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1078
Or}	Data <Data>	[1..1]			1078
	FailedSecurities <FaildScties>	[1..1]	±		1078
	FailedCash <FaildCsh>	[1..1]	±		1078

3.4.3.2.8.2.4.2.1.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1074
Or}	Data <Data>	[1..1]			1074
	FailedSecurities <FaildScties>	[1..1]	±		1074
	FailedCash <FaildCsh>	[1..1]	±		1074

3.4.3.2.8.2.4.2.1.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.8.2.4.2.1.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		1074
	FailedCash <FaildCsh>	[1..1]	±		1074

3.4.3.2.8.2.4.2.1.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.4.2.1.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.4.2.1.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1075
Or}	Data <Data>	[1..1]			1075
	FailedSecurities <FaildScities>	[1..1]	±		1075
	FailedCash <FaildCsh>	[1..1]	±		1076

3.4.3.2.8.2.4.2.1.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.8.2.4.2.1.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScities>	[1..1]	±		1075
	FailedCash <FaildCsh>	[1..1]	±		1076

3.4.3.2.8.2.4.2.1.2.2.2.1 FailedSecurities <FaildScities>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.4.2.1.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.4.2.1.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1076
Or}	Data <Data>	[1..1]			1076
	FailedSecurities <FailedScities>	[1..1]	±		1077
	FailedCash <FailedCsh>	[1..1]	±		1077

3.4.3.2.8.2.4.2.1.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.8.2.4.2.1.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		1077
	FailedCash <FaildCsh>	[1..1]	±		1077

3.4.3.2.8.2.4.2.1.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.4.2.1.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.4.2.1.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1078
Or}	Data <Data>	[1..1]			1078
	FailedSecurities <FaildScies>	[1..1]	±		1078
	FailedCash <FaildCsh>	[1..1]	±		1078

3.4.3.2.8.2.4.2.1.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.8.2.4.2.1.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		1078
	FailedCash <FaildCsh>	[1..1]	±		1078

3.4.3.2.8.2.4.2.1.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.4.2.1.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.4.2.2 CrossCSD <CrossCSD>*Presence:* [1..1]*Definition:* Cross-CSD settlement instructions data.

CrossCSD <CrossCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1079
Or}	Data <Data>	[1..1]			1080
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1080
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1081
Or}	Data <Data>	[1..1]			1081
	FailedSecurities <FaildScties>	[1..1]	±		1081
	FailedCash <FaildCsh>	[1..1]	±		1081
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			1082
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1082
Or}	Data <Data>	[1..1]			1082
	FailedSecurities <FaildScties>	[1..1]	±		1082
	FailedCash <FaildCsh>	[1..1]	±		1083
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1083
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1083
Or}	Data <Data>	[1..1]			1083
	FailedSecurities <FaildScties>	[1..1]	±		1084
	FailedCash <FaildCsh>	[1..1]	±		1084
	FreeOfPayment <FreeOfPmt>	[1..1]			1084
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1085
Or}	Data <Data>	[1..1]			1085
	FailedSecurities <FaildScties>	[1..1]	±		1085
	FailedCash <FaildCsh>	[1..1]	±		1085

3.4.3.2.8.2.4.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.8.2.4.2.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1080
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1081
Or}	Data <Data>	[1..1]			1081
	FailedSecurities <FaildScties>	[1..1]	±		1081
	FailedCash <FaildCsh>	[1..1]	±		1081
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1082
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1082
Or}	Data <Data>	[1..1]			1082
	FailedSecurities <FaildScties>	[1..1]	±		1082
	FailedCash <FaildCsh>	[1..1]	±		1083
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1083
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1083
Or}	Data <Data>	[1..1]			1083
	FailedSecurities <FaildScties>	[1..1]	±		1084
	FailedCash <FaildCsh>	[1..1]	±		1084
	FreeOfPayment <FreeOfPmt>	[1..1]			1084
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1085
Or}	Data <Data>	[1..1]			1085
	FailedSecurities <FaildScties>	[1..1]	±		1085
	FailedCash <FaildCsh>	[1..1]	±		1085

3.4.3.2.8.2.4.2.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1081
Or}	Data <Data>	[1..1]			1081
	FailedSecurities <FaildScties>	[1..1]	±		1081
	FailedCash <FaildCsh>	[1..1]	±		1081

3.4.3.2.8.2.4.2.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.8.2.4.2.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		1081
	FailedCash <FaildCsh>	[1..1]	±		1081

3.4.3.2.8.2.4.2.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.4.2.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.4.2.2.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1082
Or}	Data <Data>	[1..1]			1082
	FailedSecurities <FaildScities>	[1..1]	±		1082
	FailedCash <FaildCsh>	[1..1]	±		1083

3.4.3.2.8.2.4.2.2.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.8.2.4.2.2.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScities>	[1..1]	±		1082
	FailedCash <FaildCsh>	[1..1]	±		1083

3.4.3.2.8.2.4.2.2.2.2.2.1 FailedSecurities <FaildScities>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.4.2.2.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.4.2.2.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1083
Or}	Data <Data>	[1..1]			1083
	FailedSecurities <FailedScities>	[1..1]	±		1084
	FailedCash <FailedCsh>	[1..1]	±		1084

3.4.3.2.8.2.4.2.2.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.8.2.4.2.2.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		1084
	FailedCash <FaildCsh>	[1..1]	±		1084

3.4.3.2.8.2.4.2.2.3.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.4.2.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.4.2.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1085
Or}	Data <Data>	[1..1]			1085
	FailedSecurities <FaildScties>	[1..1]	±		1085
	FailedCash <FaildCsh>	[1..1]	±		1085

3.4.3.2.8.2.4.2.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.8.2.4.2.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		1085
	FailedCash <FaildCsh>	[1..1]	±		1085

3.4.3.2.8.2.4.2.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.4.2.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.5 Other <Othr>*Presence:* [1..1]*Definition:* Covers any securities transactions type not covered as a dedicated type.

Other <Othr> contains one of the following **SettlementFailsDailyCSD1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1087
Or}	Data <Data>	[1..1]			1087
	IntraCSD <IntraCSD>	[1..1]			1089
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1090
Or}	Data <Data>	[1..1]			1091
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1091
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1092
Or}	Data <Data>	[1..1]			1092
	FailedSecurities <FaildScies>	[1..1]	±		1092
	FailedCash <FaildCsh>	[1..1]	±		1092
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1093
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1093
Or}	Data <Data>	[1..1]			1093
	FailedSecurities <FaildScies>	[1..1]	±		1093
	FailedCash <FaildCsh>	[1..1]	±		1094
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1094
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1094
Or}	Data <Data>	[1..1]			1094
	FailedSecurities <FaildScies>	[1..1]	±		1095
	FailedCash <FaildCsh>	[1..1]	±		1095
	FreeOfPayment <FreeOfPmt>	[1..1]			1095
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1096
Or}	Data <Data>	[1..1]			1096
	FailedSecurities <FaildScies>	[1..1]	±		1096
	FailedCash <FaildCsh>	[1..1]	±		1096
	CrossCSD <CrossCSD>	[1..1]			1096
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1097
Or}	Data <Data>	[1..1]			1098
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1098
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1099
Or}	Data <Data>	[1..1]			1099

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		1099
	FailedCash <FaildCsh>	[1..1]	±		1099
	DeliveryWithPayment <DivryWithPmt>	[1..1]			1100
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1100
Or}	Data <Data>	[1..1]			1100
	FailedSecurities <FaildScies>	[1..1]	±		1100
	FailedCash <FaildCsh>	[1..1]	±		1101
	PaymentFreeOfDelivery <PmtFreeOfDivry>	[1..1]			1101
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1101
Or}	Data <Data>	[1..1]			1101
	FailedSecurities <FaildScies>	[1..1]	±		1102
	FailedCash <FaildCsh>	[1..1]	±		1102
	FreeOfPayment <FreeOfPmt>	[1..1]			1102
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1103
Or}	Data <Data>	[1..1]			1103
	FailedSecurities <FaildScies>	[1..1]	±		1103
	FailedCash <FaildCsh>	[1..1]	±		1103

3.4.3.2.8.2.5.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.8.2.5.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementFailsDailyCSD3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraCSD <IntraCSD>	[1..1]			1089
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1090
Or}	Data <Data>	[1..1]			1091
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1091
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1092
Or}	Data <Data>	[1..1]			1092
	FailedSecurities <FaildScties>	[1..1]	±		1092
	FailedCash <FaildCsh>	[1..1]	±		1092
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1093
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1093
Or}	Data <Data>	[1..1]			1093
	FailedSecurities <FaildScties>	[1..1]	±		1093
	FailedCash <FaildCsh>	[1..1]	±		1094
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1094
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1094
Or}	Data <Data>	[1..1]			1094
	FailedSecurities <FaildScties>	[1..1]	±		1095
	FailedCash <FaildCsh>	[1..1]	±		1095
	FreeOfPayment <FreeOfPmt>	[1..1]			1095
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1096
Or}	Data <Data>	[1..1]			1096
	FailedSecurities <FaildScties>	[1..1]	±		1096
	FailedCash <FaildCsh>	[1..1]	±		1096
	CrossCSD <CrossCSD>	[1..1]			1096
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1097
Or}	Data <Data>	[1..1]			1098
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1098
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1099
Or}	Data <Data>	[1..1]			1099
	FailedSecurities <FaildScties>	[1..1]	±		1099
	FailedCash <FaildCsh>	[1..1]	±		1099

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1100
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1100
Or}	Data <Data>	[1..1]			1100
	FailedSecurities <FaildScties>	[1..1]	±		1100
	FailedCash <FaildCsh>	[1..1]	±		1101
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1101
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1101
Or}	Data <Data>	[1..1]			1101
	FailedSecurities <FaildScties>	[1..1]	±		1102
	FailedCash <FaildCsh>	[1..1]	±		1102
	FreeOfPayment <FreeOfPmt>	[1..1]			1102
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1103
Or}	Data <Data>	[1..1]			1103
	FailedSecurities <FaildScties>	[1..1]	±		1103
	FailedCash <FaildCsh>	[1..1]	±		1103

3.4.3.2.8.2.5.2.1 IntraCSD <IntraCSD>

Presence: [1..1]

Definition: Intra-CSD settlement instructions data.

IntraCSD <IntraCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1090
Or}	Data <Data>	[1..1]			1091
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1091
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1092
Or}	Data <Data>	[1..1]			1092
	FailedSecurities <FaildScties>	[1..1]	±		1092
	FailedCash <FaildCsh>	[1..1]	±		1092
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			1093
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1093
Or}	Data <Data>	[1..1]			1093
	FailedSecurities <FaildScties>	[1..1]	±		1093
	FailedCash <FaildCsh>	[1..1]	±		1094
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1094
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1094
Or}	Data <Data>	[1..1]			1094
	FailedSecurities <FaildScties>	[1..1]	±		1095
	FailedCash <FaildCsh>	[1..1]	±		1095
	FreeOfPayment <FreeOfPmt>	[1..1]			1095
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1096
Or}	Data <Data>	[1..1]			1096
	FailedSecurities <FaildScties>	[1..1]	±		1096
	FailedCash <FaildCsh>	[1..1]	±		1096

3.4.3.2.8.2.5.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.8.2.5.2.1.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1091
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1092
Or}	Data <Data>	[1..1]			1092
	FailedSecurities <FaildScties>	[1..1]	±		1092
	FailedCash <FaildCsh>	[1..1]	±		1092
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1093
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1093
Or}	Data <Data>	[1..1]			1093
	FailedSecurities <FaildScties>	[1..1]	±		1093
	FailedCash <FaildCsh>	[1..1]	±		1094
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1094
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1094
Or}	Data <Data>	[1..1]			1094
	FailedSecurities <FaildScties>	[1..1]	±		1095
	FailedCash <FaildCsh>	[1..1]	±		1095
	FreeOfPayment <FreeOfPmt>	[1..1]			1095
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1096
Or}	Data <Data>	[1..1]			1096
	FailedSecurities <FaildScties>	[1..1]	±		1096
	FailedCash <FaildCsh>	[1..1]	±		1096

3.4.3.2.8.2.5.2.1.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1092
Or}	Data <Data>	[1..1]			1092
	FailedSecurities <FaildScties>	[1..1]	±		1092
	FailedCash <FaildCsh>	[1..1]	±		1092

3.4.3.2.8.2.5.2.1.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.8.2.5.2.1.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		1092
	FailedCash <FaildCsh>	[1..1]	±		1092

3.4.3.2.8.2.5.2.1.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.5.2.1.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.5.2.1.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1093
Or}	Data <Data>	[1..1]			1093
	FailedSecurities <FaillScties>	[1..1]	±		1093
	FailedCash <FaillCsh>	[1..1]	±		1094

3.4.3.2.8.2.5.2.1.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.8.2.5.2.1.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScties>	[1..1]	±		1093
	FailedCash <FaillCsh>	[1..1]	±		1094

3.4.3.2.8.2.5.2.1.2.2.2.1 FailedSecurities <FaillScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.5.2.1.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.5.2.1.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1094
Or}	Data <Data>	[1..1]			1094
	FailedSecurities <FailedScities>	[1..1]	±		1095
	FailedCash <FailedCsh>	[1..1]	±		1095

3.4.3.2.8.2.5.2.1.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.8.2.5.2.1.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		1095
	FailedCash <FaildCsh>	[1..1]	±		1095

3.4.3.2.8.2.5.2.1.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.5.2.1.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.5.2.1.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1096
Or}	Data <Data>	[1..1]			1096
	FailedSecurities <FaildScies>	[1..1]	±		1096
	FailedCash <FaildCsh>	[1..1]	±		1096

3.4.3.2.8.2.5.2.1.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.8.2.5.2.1.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		1096
	FailedCash <FaildCsh>	[1..1]	±		1096

3.4.3.2.8.2.5.2.1.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.5.2.1.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.5.2.2 CrossCSD <CrossCSD>*Presence:* [1..1]*Definition:* Cross-CSD settlement instructions data.

CrossCSD <CrossCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1097
Or}	Data <Data>	[1..1]			1098
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1098
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1099
Or}	Data <Data>	[1..1]			1099
	FailedSecurities <FaildScties>	[1..1]	±		1099
	FailedCash <FaildCsh>	[1..1]	±		1099
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			1100
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1100
Or}	Data <Data>	[1..1]			1100
	FailedSecurities <FaildScties>	[1..1]	±		1100
	FailedCash <FaildCsh>	[1..1]	±		1101
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1101
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1101
Or}	Data <Data>	[1..1]			1101
	FailedSecurities <FaildScties>	[1..1]	±		1102
	FailedCash <FaildCsh>	[1..1]	±		1102
	FreeOfPayment <FreeOfPmt>	[1..1]			1102
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1103
Or}	Data <Data>	[1..1]			1103
	FailedSecurities <FaildScties>	[1..1]	±		1103
	FailedCash <FaildCsh>	[1..1]	±		1103

3.4.3.2.8.2.5.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.8.2.5.2.2.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1098
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1099
Or}	Data <Data>	[1..1]			1099
	FailedSecurities <FaildScties>	[1..1]	±		1099
	FailedCash <FaildCsh>	[1..1]	±		1099
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1100
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1100
Or}	Data <Data>	[1..1]			1100
	FailedSecurities <FaildScties>	[1..1]	±		1100
	FailedCash <FaildCsh>	[1..1]	±		1101
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1101
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1101
Or}	Data <Data>	[1..1]			1101
	FailedSecurities <FaildScties>	[1..1]	±		1102
	FailedCash <FaildCsh>	[1..1]	±		1102
	FreeOfPayment <FreeOfPmt>	[1..1]			1102
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1103
Or}	Data <Data>	[1..1]			1103
	FailedSecurities <FaildScties>	[1..1]	±		1103
	FailedCash <FaildCsh>	[1..1]	±		1103

3.4.3.2.8.2.5.2.2.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1099
Or}	Data <Data>	[1..1]			1099
	FailedSecurities <FaildScties>	[1..1]	±		1099
	FailedCash <FaildCsh>	[1..1]	±		1099

3.4.3.2.8.2.5.2.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.8.2.5.2.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		1099
	FailedCash <FaildCsh>	[1..1]	±		1099

3.4.3.2.8.2.5.2.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.5.2.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.5.2.2.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1100
Or}	Data <Data>	[1..1]			1100
	FailedSecurities <FaillScties>	[1..1]	±		1100
	FailedCash <FaillCsh>	[1..1]	±		1101

3.4.3.2.8.2.5.2.2.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.8.2.5.2.2.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScties>	[1..1]	±		1100
	FailedCash <FaillCsh>	[1..1]	±		1101

3.4.3.2.8.2.5.2.2.2.2.2.1 FailedSecurities <FaillScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.5.2.2.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.5.2.2.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1101
Or}	Data <Data>	[1..1]			1101
	FailedSecurities <FailedScities>	[1..1]	±		1102
	FailedCash <FailedCsh>	[1..1]	±		1102

3.4.3.2.8.2.5.2.2.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.8.2.5.2.2.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		1102
	FailedCash <FaildCsh>	[1..1]	±		1102

3.4.3.2.8.2.5.2.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.5.2.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.5.2.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1103
Or}	Data <Data>	[1..1]			1103
	FailedSecurities <FaildScies>	[1..1]	±		1103
	FailedCash <FaildCsh>	[1..1]	±		1103

3.4.3.2.8.2.5.2.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.8.2.5.2.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		1103
	FailedCash <FaildCsh>	[1..1]	±		1103

3.4.3.2.8.2.5.2.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.8.2.5.2.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9 Other <Othr>*Presence:* [1..1]

Definition: Covers any financial instruments not covered as a dedicated category.

Other <Othr> contains one of the following **SettlementFailsDailyTransactionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1113
Or}	Data <Data>	[1..1]			1113
	SecuritiesBuyOrSell <SctiesBuyOrSell>	[1..1]			1121
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1123
Or}	Data <Data>	[1..1]			1123
	IntraCSD <IntraCSD>	[1..1]			1125
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1126
Or}	Data <Data>	[1..1]			1127
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1127
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1128
Or}	Data <Data>	[1..1]			1128
	FailedSecurities <FaildScties>	[1..1]	±		1128
	FailedCash <FaildCsh>	[1..1]	±		1128
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1129
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1129
Or}	Data <Data>	[1..1]			1129
	FailedSecurities <FaildScties>	[1..1]	±		1129
	FailedCash <FaildCsh>	[1..1]	±		1130
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1130
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1130
Or}	Data <Data>	[1..1]			1130
	FailedSecurities <FaildScties>	[1..1]	±		1131
	FailedCash <FaildCsh>	[1..1]	±		1131
	FreeOfPayment <FreeOfPmt>	[1..1]			1131
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1132
Or}	Data <Data>	[1..1]			1132
	FailedSecurities <FaildScties>	[1..1]	±		1132
	FailedCash <FaildCsh>	[1..1]	±		1132
	CrossCSD <CrossCSD>	[1..1]			1132
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1133
Or}	Data <Data>	[1..1]			1134

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1134
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1135
Or}	Data <Data>	[1..1]			1135
	FailedSecurities <FaildScities>	[1..1]	±		1135
	FailedCash <FaildCsh>	[1..1]	±		1135
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1136
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1136
Or}	Data <Data>	[1..1]			1136
	FailedSecurities <FaildScities>	[1..1]	±		1136
	FailedCash <FaildCsh>	[1..1]	±		1137
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1137
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1137
Or}	Data <Data>	[1..1]			1137
	FailedSecurities <FaildScities>	[1..1]	±		1138
	FailedCash <FaildCsh>	[1..1]	±		1138
	FreeOfPayment <FreeOfPmt>	[1..1]			1138
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1139
Or}	Data <Data>	[1..1]			1139
	FailedSecurities <FaildScities>	[1..1]	±		1139
	FailedCash <FaildCsh>	[1..1]	±		1139
	CollateralManagementOperation <CollMgmtOpr>	[1..1]			1139
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1141
Or}	Data <Data>	[1..1]			1141
	IntraCSD <IntraCSD>	[1..1]			1143
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1144
Or}	Data <Data>	[1..1]			1145
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1145
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1146
Or}	Data <Data>	[1..1]			1146
	FailedSecurities <FaildScities>	[1..1]	±		1146
	FailedCash <FaildCsh>	[1..1]	±		1146

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1147
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1147
Or}	Data <Data>	[1..1]			1147
	FailedSecurities <FaildScities>	[1..1]	±		1147
	FailedCash <FaildCsh>	[1..1]	±		1148
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1148
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1148
Or}	Data <Data>	[1..1]			1148
	FailedSecurities <FaildScities>	[1..1]	±		1149
	FailedCash <FaildCsh>	[1..1]	±		1149
	FreeOfPayment <FreeOfPmt>	[1..1]			1149
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1150
Or}	Data <Data>	[1..1]			1150
	FailedSecurities <FaildScities>	[1..1]	±		1150
	FailedCash <FaildCsh>	[1..1]	±		1150
	CrossCSD <CrossCSD>	[1..1]			1150
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1151
Or}	Data <Data>	[1..1]			1152
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1152
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1153
Or}	Data <Data>	[1..1]			1153
	FailedSecurities <FaildScities>	[1..1]	±		1153
	FailedCash <FaildCsh>	[1..1]	±		1153
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1154
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1154
Or}	Data <Data>	[1..1]			1154
	FailedSecurities <FaildScities>	[1..1]	±		1154
	FailedCash <FaildCsh>	[1..1]	±		1155
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1155
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1155
Or}	Data <Data>	[1..1]			1155

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		1156
	FailedCash <FaildCsh>	[1..1]	±		1156
	FreeOfPayment <FreeOfPmt>	[1..1]			1156
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1157
Or}	Data <Data>	[1..1]			1157
	FailedSecurities <FaildScies>	[1..1]	±		1157
	FailedCash <FaildCsh>	[1..1]	±		1157
	SecuritiesLendingOrBorrowing <SciesLndgOrBrwrg>	[1..1]			1157
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1159
Or}	Data <Data>	[1..1]			1159
	IntraCSD <IntraCSD>	[1..1]			1161
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1162
Or}	Data <Data>	[1..1]			1163
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1163
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1164
Or}	Data <Data>	[1..1]			1164
	FailedSecurities <FaildScies>	[1..1]	±		1164
	FailedCash <FaildCsh>	[1..1]	±		1164
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1165
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1165
Or}	Data <Data>	[1..1]			1165
	FailedSecurities <FaildScies>	[1..1]	±		1165
	FailedCash <FaildCsh>	[1..1]	±		1166
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1166
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1166
Or}	Data <Data>	[1..1]			1166
	FailedSecurities <FaildScies>	[1..1]	±		1167
	FailedCash <FaildCsh>	[1..1]	±		1167
	FreeOfPayment <FreeOfPmt>	[1..1]			1167
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1168
Or}	Data <Data>	[1..1]			1168

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScities>	[1..1]	±		1168
	FailedCash <FaildCsh>	[1..1]	±		1168
	CrossCSD <CrossCSD>	[1..1]			1168
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1169
Or}	Data <Data>	[1..1]			1170
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1170
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1171
Or}	Data <Data>	[1..1]			1171
	FailedSecurities <FaildScities>	[1..1]	±		1171
	FailedCash <FaildCsh>	[1..1]	±		1171
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1172
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1172
Or}	Data <Data>	[1..1]			1172
	FailedSecurities <FaildScities>	[1..1]	±		1172
	FailedCash <FaildCsh>	[1..1]	±		1173
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1173
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1173
Or}	Data <Data>	[1..1]			1173
	FailedSecurities <FaildScities>	[1..1]	±		1174
	FailedCash <FaildCsh>	[1..1]	±		1174
	FreeOfPayment <FreeOfPmt>	[1..1]			1174
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1175
Or}	Data <Data>	[1..1]			1175
	FailedSecurities <FaildScities>	[1..1]	±		1175
	FailedCash <FaildCsh>	[1..1]	±		1175
	RepurchaseAgreement <RpAgrmt>	[1..1]			1175
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1177
Or}	Data <Data>	[1..1]			1177
	IntraCSD <IntraCSD>	[1..1]			1179
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1180
Or}	Data <Data>	[1..1]			1181

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1181
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1182
Or}	Data <Data>	[1..1]			1182
	FailedSecurities <FaildScities>	[1..1]	±		1182
	FailedCash <FaildCsh>	[1..1]	±		1182
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1183
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1183
Or}	Data <Data>	[1..1]			1183
	FailedSecurities <FaildScities>	[1..1]	±		1183
	FailedCash <FaildCsh>	[1..1]	±		1184
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1184
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1184
Or}	Data <Data>	[1..1]			1184
	FailedSecurities <FaildScities>	[1..1]	±		1185
	FailedCash <FaildCsh>	[1..1]	±		1185
	FreeOfPayment <FreeOfPmt>	[1..1]			1185
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1186
Or}	Data <Data>	[1..1]			1186
	FailedSecurities <FaildScities>	[1..1]	±		1186
	FailedCash <FaildCsh>	[1..1]	±		1186
	CrossCSD <CrossCSD>	[1..1]			1186
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1187
Or}	Data <Data>	[1..1]			1188
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1188
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1189
Or}	Data <Data>	[1..1]			1189
	FailedSecurities <FaildScities>	[1..1]	±		1189
	FailedCash <FaildCsh>	[1..1]	±		1189
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1190
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1190
Or}	Data <Data>	[1..1]			1190

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScities>	[1..1]	±		1190
	FailedCash <FaildCsh>	[1..1]	±		1191
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1191
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1191
Or}	Data <Data>	[1..1]			1191
	FailedSecurities <FaildScities>	[1..1]	±		1192
	FailedCash <FaildCsh>	[1..1]	±		1192
	FreeOfPayment <FreeOfPmt>	[1..1]			1192
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1193
Or}	Data <Data>	[1..1]			1193
	FailedSecurities <FaildScities>	[1..1]	±		1193
	FailedCash <FaildCsh>	[1..1]	±		1193
	Other <Othr>	[1..1]			1193
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1195
Or}	Data <Data>	[1..1]			1195
	IntraCSD <IntraCSD>	[1..1]			1197
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1198
Or}	Data <Data>	[1..1]			1199
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1199
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1200
Or}	Data <Data>	[1..1]			1200
	FailedSecurities <FaildScities>	[1..1]	±		1200
	FailedCash <FaildCsh>	[1..1]	±		1200
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1201
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1201
Or}	Data <Data>	[1..1]			1201
	FailedSecurities <FaildScities>	[1..1]	±		1201
	FailedCash <FaildCsh>	[1..1]	±		1202
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1202
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1202
Or}	Data <Data>	[1..1]			1202

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScities>	[1..1]	±		1203
	FailedCash <FaildCsh>	[1..1]	±		1203
	FreeOfPayment <FreeOfPmt>	[1..1]			1203
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1204
Or}	Data <Data>	[1..1]			1204
	FailedSecurities <FaildScities>	[1..1]	±		1204
	FailedCash <FaildCsh>	[1..1]	±		1204
	CrossCSD <CrossCSD>	[1..1]			1204
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1205
Or}	Data <Data>	[1..1]			1206
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1206
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1207
Or}	Data <Data>	[1..1]			1207
	FailedSecurities <FaildScities>	[1..1]	±		1207
	FailedCash <FaildCsh>	[1..1]	±		1207
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1208
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1208
Or}	Data <Data>	[1..1]			1208
	FailedSecurities <FaildScities>	[1..1]	±		1208
	FailedCash <FaildCsh>	[1..1]	±		1209
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1209
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1209
Or}	Data <Data>	[1..1]			1209
	FailedSecurities <FaildScities>	[1..1]	±		1210
	FailedCash <FaildCsh>	[1..1]	±		1210
	FreeOfPayment <FreeOfPmt>	[1..1]			1210
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1211
Or}	Data <Data>	[1..1]			1211
	FailedSecurities <FaildScities>	[1..1]	±		1211
	FailedCash <FaildCsh>	[1..1]	±		1211

3.4.3.2.9.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.9.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementFailsDailyTransactionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesBuyOrSell <ScitiesBuyOrSell>	[1..1]			1121
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1123
Or}	Data <Data>	[1..1]			1123
	IntraCSD <IntraCSD>	[1..1]			1125
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1126
Or}	Data <Data>	[1..1]			1127
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1127
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1128
Or}	Data <Data>	[1..1]			1128
	FailedSecurities <FaildScities>	[1..1]	±		1128
	FailedCash <FaildCsh>	[1..1]	±		1128
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			1129
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1129
Or}	Data <Data>	[1..1]			1129
	FailedSecurities <FaildScities>	[1..1]	±		1129
	FailedCash <FaildCsh>	[1..1]	±		1130
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1130
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1130
Or}	Data <Data>	[1..1]			1130
	FailedSecurities <FaildScities>	[1..1]	±		1131
	FailedCash <FaildCsh>	[1..1]	±		1131
	FreeOfPayment <FreeOfPmt>	[1..1]			1131
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1132
Or}	Data <Data>	[1..1]			1132
	FailedSecurities <FaildScities>	[1..1]	±		1132
	FailedCash <FaildCsh>	[1..1]	±		1132
	CrossCSD <CrossCSD>	[1..1]			1132
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1133
Or}	Data <Data>	[1..1]			1134
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1134
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1135

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			1135
	FailedSecurities <FaildScies>	[1..1]	±		1135
	FailedCash <FaildCsh>	[1..1]	±		1135
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			1136
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1136
Or}	Data <Data>	[1..1]			1136
	FailedSecurities <FaildScies>	[1..1]	±		1136
	FailedCash <FaildCsh>	[1..1]	±		1137
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1137
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1137
Or}	Data <Data>	[1..1]			1137
	FailedSecurities <FaildScies>	[1..1]	±		1138
	FailedCash <FaildCsh>	[1..1]	±		1138
	FreeOfPayment <FreeOfPmt>	[1..1]			1138
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1139
Or}	Data <Data>	[1..1]			1139
	FailedSecurities <FaildScies>	[1..1]	±		1139
	FailedCash <FaildCsh>	[1..1]	±		1139
	CollateralManagementOperation <CollMgmtOpr>	[1..1]			1139
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1141
Or}	Data <Data>	[1..1]			1141
	IntraCSD <IntraCSD>	[1..1]			1143
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1144
Or}	Data <Data>	[1..1]			1145
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1145
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1146
Or}	Data <Data>	[1..1]			1146
	FailedSecurities <FaildScies>	[1..1]	±		1146
	FailedCash <FaildCsh>	[1..1]	±		1146
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			1147
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1147

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			1147
	FailedSecurities <FaildScies>	[1..1]	±		1147
	FailedCash <FaildCsh>	[1..1]	±		1148
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1148
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1148
Or}	Data <Data>	[1..1]			1148
	FailedSecurities <FaildScies>	[1..1]	±		1149
	FailedCash <FaildCsh>	[1..1]	±		1149
	FreeOfPayment <FreeOfPmt>	[1..1]			1149
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1150
Or}	Data <Data>	[1..1]			1150
	FailedSecurities <FaildScies>	[1..1]	±		1150
	FailedCash <FaildCsh>	[1..1]	±		1150
	CrossCSD <CrossCSD>	[1..1]			1150
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1151
Or}	Data <Data>	[1..1]			1152
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1152
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1153
Or}	Data <Data>	[1..1]			1153
	FailedSecurities <FaildScies>	[1..1]	±		1153
	FailedCash <FaildCsh>	[1..1]	±		1153
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1154
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1154
Or}	Data <Data>	[1..1]			1154
	FailedSecurities <FaildScies>	[1..1]	±		1154
	FailedCash <FaildCsh>	[1..1]	±		1155
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1155
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1155
Or}	Data <Data>	[1..1]			1155
	FailedSecurities <FaildScies>	[1..1]	±		1156
	FailedCash <FaildCsh>	[1..1]	±		1156

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FreeOfPayment <FreeOfPmt>	[1..1]			1156
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1157
Or}	Data <Data>	[1..1]			1157
	FailedSecurities <FaildScies>	[1..1]	±		1157
	FailedCash <FaildCsh>	[1..1]	±		1157
	SecuritiesLendingOrBorrowing <SciesLndgOrBrrwg>	[1..1]			1157
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1159
Or}	Data <Data>	[1..1]			1159
	IntraCSD <IntraCSD>	[1..1]			1161
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1162
Or}	Data <Data>	[1..1]			1163
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1163
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1164
Or}	Data <Data>	[1..1]			1164
	FailedSecurities <FaildScies>	[1..1]	±		1164
	FailedCash <FaildCsh>	[1..1]	±		1164
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			1165
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1165
Or}	Data <Data>	[1..1]			1165
	FailedSecurities <FaildScies>	[1..1]	±		1165
	FailedCash <FaildCsh>	[1..1]	±		1166
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1166
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1166
Or}	Data <Data>	[1..1]			1166
	FailedSecurities <FaildScies>	[1..1]	±		1167
	FailedCash <FaildCsh>	[1..1]	±		1167
	FreeOfPayment <FreeOfPmt>	[1..1]			1167
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1168
Or}	Data <Data>	[1..1]			1168
	FailedSecurities <FaildScies>	[1..1]	±		1168
	FailedCash <FaildCsh>	[1..1]	±		1168

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CrossCSD <CrossCSD>	[1..1]			1168
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1169
Or}	Data <Data>	[1..1]			1170
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1170
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1171
Or}	Data <Data>	[1..1]			1171
	FailedSecurities <FaildScies>	[1..1]	±		1171
	FailedCash <FaildCsh>	[1..1]	±		1171
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1172
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1172
Or}	Data <Data>	[1..1]			1172
	FailedSecurities <FaildScies>	[1..1]	±		1172
	FailedCash <FaildCsh>	[1..1]	±		1173
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1173
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1173
Or}	Data <Data>	[1..1]			1173
	FailedSecurities <FaildScies>	[1..1]	±		1174
	FailedCash <FaildCsh>	[1..1]	±		1174
	FreeOfPayment <FreeOfPmt>	[1..1]			1174
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1175
Or}	Data <Data>	[1..1]			1175
	FailedSecurities <FaildScies>	[1..1]	±		1175
	FailedCash <FaildCsh>	[1..1]	±		1175
	RepurchaseAgreement <RpAgrmt>	[1..1]			1175
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1177
Or}	Data <Data>	[1..1]			1177
	IntraCSD <IntraCSD>	[1..1]			1179
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1180
Or}	Data <Data>	[1..1]			1181
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1181
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1182

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			1182
	FailedSecurities <FaildScies>	[1..1]	±		1182
	FailedCash <FaildCsh>	[1..1]	±		1182
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			1183
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1183
Or}	Data <Data>	[1..1]			1183
	FailedSecurities <FaildScies>	[1..1]	±		1183
	FailedCash <FaildCsh>	[1..1]	±		1184
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1184
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1184
Or}	Data <Data>	[1..1]			1184
	FailedSecurities <FaildScies>	[1..1]	±		1185
	FailedCash <FaildCsh>	[1..1]	±		1185
	FreeOfPayment <FreeOfPmt>	[1..1]			1185
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1186
Or}	Data <Data>	[1..1]			1186
	FailedSecurities <FaildScies>	[1..1]	±		1186
	FailedCash <FaildCsh>	[1..1]	±		1186
	CrossCSD <CrossCSD>	[1..1]			1186
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1187
Or}	Data <Data>	[1..1]			1188
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1188
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1189
Or}	Data <Data>	[1..1]			1189
	FailedSecurities <FaildScies>	[1..1]	±		1189
	FailedCash <FaildCsh>	[1..1]	±		1189
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			1190
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1190
Or}	Data <Data>	[1..1]			1190
	FailedSecurities <FaildScies>	[1..1]	±		1190
	FailedCash <FaildCsh>	[1..1]	±		1191

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1191
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1191
Or}	Data <Data>	[1..1]			1191
	FailedSecurities <FaildScties>	[1..1]	±		1192
	FailedCash <FaildCsh>	[1..1]	±		1192
	FreeOfPayment <FreeOfPmt>	[1..1]			1192
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1193
Or}	Data <Data>	[1..1]			1193
	FailedSecurities <FaildScties>	[1..1]	±		1193
	FailedCash <FaildCsh>	[1..1]	±		1193
	Other <Othr>	[1..1]			1193
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1195
Or}	Data <Data>	[1..1]			1195
	IntraCSD <IntraCSD>	[1..1]			1197
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1198
Or}	Data <Data>	[1..1]			1199
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1199
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1200
Or}	Data <Data>	[1..1]			1200
	FailedSecurities <FaildScties>	[1..1]	±		1200
	FailedCash <FaildCsh>	[1..1]	±		1200
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1201
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1201
Or}	Data <Data>	[1..1]			1201
	FailedSecurities <FaildScties>	[1..1]	±		1201
	FailedCash <FaildCsh>	[1..1]	±		1202
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1202
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1202
Or}	Data <Data>	[1..1]			1202
	FailedSecurities <FaildScties>	[1..1]	±		1203
	FailedCash <FaildCsh>	[1..1]	±		1203

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FreeOfPayment <FreeOfPmt>	[1..1]			1203
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1204
Or}	Data <Data>	[1..1]			1204
	FailedSecurities <FaildScies>	[1..1]	±		1204
	FailedCash <FaildCsh>	[1..1]	±		1204
	CrossCSD <CrossCSD>	[1..1]			1204
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1205
Or}	Data <Data>	[1..1]			1206
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1206
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1207
Or}	Data <Data>	[1..1]			1207
	FailedSecurities <FaildScies>	[1..1]	±		1207
	FailedCash <FaildCsh>	[1..1]	±		1207
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1208
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1208
Or}	Data <Data>	[1..1]			1208
	FailedSecurities <FaildScies>	[1..1]	±		1208
	FailedCash <FaildCsh>	[1..1]	±		1209
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1209
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1209
Or}	Data <Data>	[1..1]			1209
	FailedSecurities <FaildScies>	[1..1]	±		1210
	FailedCash <FaildCsh>	[1..1]	±		1210
	FreeOfPayment <FreeOfPmt>	[1..1]			1210
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1211
Or}	Data <Data>	[1..1]			1211
	FailedSecurities <FaildScies>	[1..1]	±		1211
	FailedCash <FaildCsh>	[1..1]	±		1211

3.4.3.2.9.2.1 SecuritiesBuyOrSell <SctiesBuyOrSell>

Presence: [1..1]

Definition: Purchase or sale of securities.

SecuritiesBuyOrSell <SctiesBuyOrSell> contains one of the following
SettlementFailsDailyCSD1Choice elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1123
Or}	Data <Data>	[1..1]			1123
	IntraCSD <IntraCSD>	[1..1]			1125
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1126
Or}	Data <Data>	[1..1]			1127
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1127
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1128
Or}	Data <Data>	[1..1]			1128
	FailedSecurities <FaildScties>	[1..1]	±		1128
	FailedCash <FaildCsh>	[1..1]	±		1128
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1129
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1129
Or}	Data <Data>	[1..1]			1129
	FailedSecurities <FaildScties>	[1..1]	±		1129
	FailedCash <FaildCsh>	[1..1]	±		1130
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1130
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1130
Or}	Data <Data>	[1..1]			1130
	FailedSecurities <FaildScties>	[1..1]	±		1131
	FailedCash <FaildCsh>	[1..1]	±		1131
	FreeOfPayment <FreeOfPmt>	[1..1]			1131
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1132
Or}	Data <Data>	[1..1]			1132
	FailedSecurities <FaildScties>	[1..1]	±		1132
	FailedCash <FaildCsh>	[1..1]	±		1132
	CrossCSD <CrossCSD>	[1..1]			1132
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1133
Or}	Data <Data>	[1..1]			1134
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1134
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1135

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			1135
	FailedSecurities <FaildScies>	[1..1]	±		1135
	FailedCash <FaildCsh>	[1..1]	±		1135
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			1136
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1136
Or}	Data <Data>	[1..1]			1136
	FailedSecurities <FaildScies>	[1..1]	±		1136
	FailedCash <FaildCsh>	[1..1]	±		1137
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1137
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1137
Or}	Data <Data>	[1..1]			1137
	FailedSecurities <FaildScies>	[1..1]	±		1138
	FailedCash <FaildCsh>	[1..1]	±		1138
	FreeOfPayment <FreeOfPmt>	[1..1]			1138
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1139
Or}	Data <Data>	[1..1]			1139
	FailedSecurities <FaildScies>	[1..1]	±		1139
	FailedCash <FaildCsh>	[1..1]	±		1139

3.4.3.2.9.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.9.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementFailsDailyCSD3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraCSD <IntraCSD>	[1..1]			1125
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1126
Or}	Data <Data>	[1..1]			1127
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1127
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1128
Or}	Data <Data>	[1..1]			1128
	FailedSecurities <FaildScies>	[1..1]	±		1128
	FailedCash <FaildCsh>	[1..1]	±		1128
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1129
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1129
Or}	Data <Data>	[1..1]			1129
	FailedSecurities <FaildScies>	[1..1]	±		1129
	FailedCash <FaildCsh>	[1..1]	±		1130
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1130
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1130
Or}	Data <Data>	[1..1]			1130
	FailedSecurities <FaildScies>	[1..1]	±		1131
	FailedCash <FaildCsh>	[1..1]	±		1131
	FreeOfPayment <FreeOfPmt>	[1..1]			1131
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1132
Or}	Data <Data>	[1..1]			1132
	FailedSecurities <FaildScies>	[1..1]	±		1132
	FailedCash <FaildCsh>	[1..1]	±		1132
	CrossCSD <CrossCSD>	[1..1]			1132
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1133
Or}	Data <Data>	[1..1]			1134
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1134
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1135
Or}	Data <Data>	[1..1]			1135
	FailedSecurities <FaildScies>	[1..1]	±		1135
	FailedCash <FaildCsh>	[1..1]	±		1135

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1136
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1136
Or}	Data <Data>	[1..1]			1136
	FailedSecurities <FaildScties>	[1..1]	±		1136
	FailedCash <FaildCsh>	[1..1]	±		1137
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1137
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1137
Or}	Data <Data>	[1..1]			1137
	FailedSecurities <FaildScties>	[1..1]	±		1138
	FailedCash <FaildCsh>	[1..1]	±		1138
	FreeOfPayment <FreeOfPmt>	[1..1]			1138
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1139
Or}	Data <Data>	[1..1]			1139
	FailedSecurities <FaildScties>	[1..1]	±		1139
	FailedCash <FaildCsh>	[1..1]	±		1139

3.4.3.2.9.2.1.2.1 IntraCSD <IntraCSD>

Presence: [1..1]

Definition: Intra-CSD settlement instructions data.

IntraCSD <IntraCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1126
Or}	Data <Data>	[1..1]			1127
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1127
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1128
Or}	Data <Data>	[1..1]			1128
	FailedSecurities <FaildScties>	[1..1]	±		1128
	FailedCash <FaildCsh>	[1..1]	±		1128
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			1129
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1129
Or}	Data <Data>	[1..1]			1129
	FailedSecurities <FaildScties>	[1..1]	±		1129
	FailedCash <FaildCsh>	[1..1]	±		1130
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1130
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1130
Or}	Data <Data>	[1..1]			1130
	FailedSecurities <FaildScties>	[1..1]	±		1131
	FailedCash <FaildCsh>	[1..1]	±		1131
	FreeOfPayment <FreeOfPmt>	[1..1]			1131
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1132
Or}	Data <Data>	[1..1]			1132
	FailedSecurities <FaildScties>	[1..1]	±		1132
	FailedCash <FaildCsh>	[1..1]	±		1132

3.4.3.2.9.2.1.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.9.2.1.2.1.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1127
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1128
Or}	Data <Data>	[1..1]			1128
	FailedSecurities <FaildScties>	[1..1]	±		1128
	FailedCash <FaildCsh>	[1..1]	±		1128
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1129
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1129
Or}	Data <Data>	[1..1]			1129
	FailedSecurities <FaildScties>	[1..1]	±		1129
	FailedCash <FaildCsh>	[1..1]	±		1130
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1130
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1130
Or}	Data <Data>	[1..1]			1130
	FailedSecurities <FaildScties>	[1..1]	±		1131
	FailedCash <FaildCsh>	[1..1]	±		1131
	FreeOfPayment <FreeOfPmt>	[1..1]			1131
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1132
Or}	Data <Data>	[1..1]			1132
	FailedSecurities <FaildScties>	[1..1]	±		1132
	FailedCash <FaildCsh>	[1..1]	±		1132

3.4.3.2.9.2.1.2.1.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1128
Or}	Data <Data>	[1..1]			1128
	FailedSecurities <FaildScties>	[1..1]	±		1128
	FailedCash <FaildCsh>	[1..1]	±		1128

3.4.3.2.9.2.1.2.1.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.9.2.1.2.1.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		1128
	FailedCash <FaildCsh>	[1..1]	±		1128

3.4.3.2.9.2.1.2.1.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.1.2.1.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.1.2.1.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1129
Or}	Data <Data>	[1..1]			1129
	FailedSecurities <FaillScies>	[1..1]	±		1129
	FailedCash <FaillCsh>	[1..1]	±		1130

3.4.3.2.9.2.1.2.1.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.9.2.1.2.1.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScies>	[1..1]	±		1129
	FailedCash <FaillCsh>	[1..1]	±		1130

3.4.3.2.9.2.1.2.1.2.2.2.1 FailedSecurities <FaillScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.1.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.1.2.1.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1130
Or}	Data <Data>	[1..1]			1130
	FailedSecurities <FailedScities>	[1..1]	±		1131
	FailedCash <FailedCsh>	[1..1]	±		1131

3.4.3.2.9.2.1.2.1.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.9.2.1.2.1.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		1131
	FailedCash <FaildCsh>	[1..1]	±		1131

3.4.3.2.9.2.1.2.1.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.1.2.1.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.1.2.1.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1132
Or}	Data <Data>	[1..1]			1132
	FailedSecurities <FaildScies>	[1..1]	±		1132
	FailedCash <FaildCsh>	[1..1]	±		1132

3.4.3.2.9.2.1.2.1.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.9.2.1.2.1.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		1132
	FailedCash <FaildCsh>	[1..1]	±		1132

3.4.3.2.9.2.1.2.1.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.1.2.1.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.1.2.2 CrossCSD <CrossCSD>*Presence:* [1..1]*Definition:* Cross-CSD settlement instructions data.

CrossCSD <CrossCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1133
Or}	Data <Data>	[1..1]			1134
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1134
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1135
Or}	Data <Data>	[1..1]			1135
	FailedSecurities <FaildScties>	[1..1]	±		1135
	FailedCash <FaildCsh>	[1..1]	±		1135
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			1136
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1136
Or}	Data <Data>	[1..1]			1136
	FailedSecurities <FaildScties>	[1..1]	±		1136
	FailedCash <FaildCsh>	[1..1]	±		1137
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1137
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1137
Or}	Data <Data>	[1..1]			1137
	FailedSecurities <FaildScties>	[1..1]	±		1138
	FailedCash <FaildCsh>	[1..1]	±		1138
	FreeOfPayment <FreeOfPmt>	[1..1]			1138
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1139
Or}	Data <Data>	[1..1]			1139
	FailedSecurities <FaildScties>	[1..1]	±		1139
	FailedCash <FaildCsh>	[1..1]	±		1139

3.4.3.2.9.2.1.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.9.2.1.2.2.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1134
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1135
Or}	Data <Data>	[1..1]			1135
	FailedSecurities <FaildScties>	[1..1]	±		1135
	FailedCash <FaildCsh>	[1..1]	±		1135
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1136
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1136
Or}	Data <Data>	[1..1]			1136
	FailedSecurities <FaildScties>	[1..1]	±		1136
	FailedCash <FaildCsh>	[1..1]	±		1137
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1137
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1137
Or}	Data <Data>	[1..1]			1137
	FailedSecurities <FaildScties>	[1..1]	±		1138
	FailedCash <FaildCsh>	[1..1]	±		1138
	FreeOfPayment <FreeOfPmt>	[1..1]			1138
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1139
Or}	Data <Data>	[1..1]			1139
	FailedSecurities <FaildScties>	[1..1]	±		1139
	FailedCash <FaildCsh>	[1..1]	±		1139

3.4.3.2.9.2.1.2.2.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1135
Or}	Data <Data>	[1..1]			1135
	FailedSecurities <FaildScties>	[1..1]	±		1135
	FailedCash <FaildCsh>	[1..1]	±		1135

3.4.3.2.9.2.1.2.2.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.9.2.1.2.2.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		1135
	FailedCash <FaildCsh>	[1..1]	±		1135

3.4.3.2.9.2.1.2.2.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.1.2.2.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.1.2.2.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1136
Or}	Data <Data>	[1..1]			1136
	FailedSecurities <FaillScies>	[1..1]	±		1136
	FailedCash <FaillCsh>	[1..1]	±		1137

3.4.3.2.9.2.1.2.2.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.9.2.1.2.2.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScies>	[1..1]	±		1136
	FailedCash <FaillCsh>	[1..1]	±		1137

3.4.3.2.9.2.1.2.2.2.2.2.1 FailedSecurities <FaillScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.1.2.2.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.1.2.2.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1137
Or}	Data <Data>	[1..1]			1137
	FailedSecurities <FailedScities>	[1..1]	±		1138
	FailedCash <FailedCsh>	[1..1]	±		1138

3.4.3.2.9.2.1.2.2.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.9.2.1.2.2.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		1138
	FailedCash <FaildCsh>	[1..1]	±		1138

3.4.3.2.9.2.1.2.2.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.1.2.2.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.1.2.2.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1139
Or}	Data <Data>	[1..1]			1139
	FailedSecurities <FaildScies>	[1..1]	±		1139
	FailedCash <FaildCsh>	[1..1]	±		1139

3.4.3.2.9.2.1.2.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.9.2.1.2.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		1139
	FailedCash <FaildCsh>	[1..1]	±		1139

3.4.3.2.9.2.1.2.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.1.2.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.2 CollateralManagementOperation <CollMgmtOpr>*Presence:* [1..1]*Definition:* Relates to securities transfers aiming to provide or to return collateral.

CollateralManagementOperation <ColIMgmtOpr> contains one of the following **SettlementFailsDailyCSD1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1141
Or}	Data <Data>	[1..1]			1141
	IntraCSD <IntraCSD>	[1..1]			1143
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1144
Or}	Data <Data>	[1..1]			1145
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1145
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1146
Or}	Data <Data>	[1..1]			1146
	FailedSecurities <FaildScities>	[1..1]	±		1146
	FailedCash <FaildCsh>	[1..1]	±		1146
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1147
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1147
Or}	Data <Data>	[1..1]			1147
	FailedSecurities <FaildScities>	[1..1]	±		1147
	FailedCash <FaildCsh>	[1..1]	±		1148
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1148
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1148
Or}	Data <Data>	[1..1]			1148
	FailedSecurities <FaildScities>	[1..1]	±		1149
	FailedCash <FaildCsh>	[1..1]	±		1149
	FreeOfPayment <FreeOfPmt>	[1..1]			1149
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1150
Or}	Data <Data>	[1..1]			1150
	FailedSecurities <FaildScities>	[1..1]	±		1150
	FailedCash <FaildCsh>	[1..1]	±		1150
	CrossCSD <CrossCSD>	[1..1]			1150
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1151
Or}	Data <Data>	[1..1]			1152
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1152
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1153

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			1153
	FailedSecurities <FaildScies>	[1..1]	±		1153
	FailedCash <FaildCsh>	[1..1]	±		1153
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			1154
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1154
Or}	Data <Data>	[1..1]			1154
	FailedSecurities <FaildScies>	[1..1]	±		1154
	FailedCash <FaildCsh>	[1..1]	±		1155
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1155
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1155
Or}	Data <Data>	[1..1]			1155
	FailedSecurities <FaildScies>	[1..1]	±		1156
	FailedCash <FaildCsh>	[1..1]	±		1156
	FreeOfPayment <FreeOfPmt>	[1..1]			1156
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1157
Or}	Data <Data>	[1..1]			1157
	FailedSecurities <FaildScies>	[1..1]	±		1157
	FailedCash <FaildCsh>	[1..1]	±		1157

3.4.3.2.9.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.9.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementFailsDailyCSD3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraCSD <IntraCSD>	[1..1]			1143
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1144
Or}	Data <Data>	[1..1]			1145
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1145
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1146
Or}	Data <Data>	[1..1]			1146
	FailedSecurities <FaildScties>	[1..1]	±		1146
	FailedCash <FaildCsh>	[1..1]	±		1146
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1147
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1147
Or}	Data <Data>	[1..1]			1147
	FailedSecurities <FaildScties>	[1..1]	±		1147
	FailedCash <FaildCsh>	[1..1]	±		1148
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1148
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1148
Or}	Data <Data>	[1..1]			1148
	FailedSecurities <FaildScties>	[1..1]	±		1149
	FailedCash <FaildCsh>	[1..1]	±		1149
	FreeOfPayment <FreeOfPmt>	[1..1]			1149
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1150
Or}	Data <Data>	[1..1]			1150
	FailedSecurities <FaildScties>	[1..1]	±		1150
	FailedCash <FaildCsh>	[1..1]	±		1150
	CrossCSD <CrossCSD>	[1..1]			1150
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1151
Or}	Data <Data>	[1..1]			1152
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1152
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1153
Or}	Data <Data>	[1..1]			1153
	FailedSecurities <FaildScties>	[1..1]	±		1153
	FailedCash <FaildCsh>	[1..1]	±		1153

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1154
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1154
Or}	Data <Data>	[1..1]			1154
	FailedSecurities <FaildScties>	[1..1]	±		1154
	FailedCash <FaildCsh>	[1..1]	±		1155
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1155
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1155
Or}	Data <Data>	[1..1]			1155
	FailedSecurities <FaildScties>	[1..1]	±		1156
	FailedCash <FaildCsh>	[1..1]	±		1156
	FreeOfPayment <FreeOfPmt>	[1..1]			1156
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1157
Or}	Data <Data>	[1..1]			1157
	FailedSecurities <FaildScties>	[1..1]	±		1157
	FailedCash <FaildCsh>	[1..1]	±		1157

3.4.3.2.9.2.2.2.1 IntraCSD <IntraCSD>

Presence: [1..1]

Definition: Intra-CSD settlement instructions data.

IntraCSD <IntraCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1144
Or}	Data <Data>	[1..1]			1145
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1145
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1146
Or}	Data <Data>	[1..1]			1146
	FailedSecurities <FaildScties>	[1..1]	±		1146
	FailedCash <FaildCsh>	[1..1]	±		1146
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			1147
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1147
Or}	Data <Data>	[1..1]			1147
	FailedSecurities <FaildScties>	[1..1]	±		1147
	FailedCash <FaildCsh>	[1..1]	±		1148
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1148
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1148
Or}	Data <Data>	[1..1]			1148
	FailedSecurities <FaildScties>	[1..1]	±		1149
	FailedCash <FaildCsh>	[1..1]	±		1149
	FreeOfPayment <FreeOfPmt>	[1..1]			1149
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1150
Or}	Data <Data>	[1..1]			1150
	FailedSecurities <FaildScties>	[1..1]	±		1150
	FailedCash <FaildCsh>	[1..1]	±		1150

3.4.3.2.9.2.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.9.2.2.1.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1145
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1146
Or}	Data <Data>	[1..1]			1146
	FailedSecurities <FaildScties>	[1..1]	±		1146
	FailedCash <FaildCsh>	[1..1]	±		1146
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1147
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1147
Or}	Data <Data>	[1..1]			1147
	FailedSecurities <FaildScties>	[1..1]	±		1147
	FailedCash <FaildCsh>	[1..1]	±		1148
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1148
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1148
Or}	Data <Data>	[1..1]			1148
	FailedSecurities <FaildScties>	[1..1]	±		1149
	FailedCash <FaildCsh>	[1..1]	±		1149
	FreeOfPayment <FreeOfPmt>	[1..1]			1149
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1150
Or}	Data <Data>	[1..1]			1150
	FailedSecurities <FaildScties>	[1..1]	±		1150
	FailedCash <FaildCsh>	[1..1]	±		1150

3.4.3.2.9.2.2.1.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1146
Or}	Data <Data>	[1..1]			1146
	FailedSecurities <FaildScties>	[1..1]	±		1146
	FailedCash <FaildCsh>	[1..1]	±		1146

3.4.3.2.9.2.2.2.1.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.9.2.2.2.1.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		1146
	FailedCash <FaildCsh>	[1..1]	±		1146

3.4.3.2.9.2.2.2.1.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.2.2.1.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.2.2.1.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1147
Or}	Data <Data>	[1..1]			1147
	FailedSecurities <FaillScties>	[1..1]	±		1147
	FailedCash <FaillCsh>	[1..1]	±		1148

3.4.3.2.9.2.2.2.1.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.9.2.2.2.1.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScties>	[1..1]	±		1147
	FailedCash <FaillCsh>	[1..1]	±		1148

3.4.3.2.9.2.2.2.1.2.2.2.1 FailedSecurities <FaillScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.2.2.1.2.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.2.2.1.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1148
Or}	Data <Data>	[1..1]			1148
	FailedSecurities <FailedScities>	[1..1]	±		1149
	FailedCash <FailedCsh>	[1..1]	±		1149

3.4.3.2.9.2.2.2.1.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.9.2.2.2.1.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		1149
	FailedCash <FaildCsh>	[1..1]	±		1149

3.4.3.2.9.2.2.2.1.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.2.2.1.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.2.2.1.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1150
Or}	Data <Data>	[1..1]			1150
	FailedSecurities <FaildScies>	[1..1]	±		1150
	FailedCash <FaildCsh>	[1..1]	±		1150

3.4.3.2.9.2.2.2.1.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.9.2.2.2.1.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		1150
	FailedCash <FaildCsh>	[1..1]	±		1150

3.4.3.2.9.2.2.2.1.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.2.2.1.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.2.2.2 CrossCSD <CrossCSD>*Presence:* [1..1]*Definition:* Cross-CSD settlement instructions data.

CrossCSD <CrossCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1151
Or}	Data <Data>	[1..1]			1152
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1152
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1153
Or}	Data <Data>	[1..1]			1153
	FailedSecurities <FaildScties>	[1..1]	±		1153
	FailedCash <FaildCsh>	[1..1]	±		1153
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			1154
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1154
Or}	Data <Data>	[1..1]			1154
	FailedSecurities <FaildScties>	[1..1]	±		1154
	FailedCash <FaildCsh>	[1..1]	±		1155
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1155
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1155
Or}	Data <Data>	[1..1]			1155
	FailedSecurities <FaildScties>	[1..1]	±		1156
	FailedCash <FaildCsh>	[1..1]	±		1156
	FreeOfPayment <FreeOfPmt>	[1..1]			1156
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1157
Or}	Data <Data>	[1..1]			1157
	FailedSecurities <FaildScties>	[1..1]	±		1157
	FailedCash <FaildCsh>	[1..1]	±		1157

3.4.3.2.9.2.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.9.2.2.2.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1152
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1153
Or}	Data <Data>	[1..1]			1153
	FailedSecurities <FaildScties>	[1..1]	±		1153
	FailedCash <FaildCsh>	[1..1]	±		1153
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1154
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1154
Or}	Data <Data>	[1..1]			1154
	FailedSecurities <FaildScties>	[1..1]	±		1154
	FailedCash <FaildCsh>	[1..1]	±		1155
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1155
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1155
Or}	Data <Data>	[1..1]			1155
	FailedSecurities <FaildScties>	[1..1]	±		1156
	FailedCash <FaildCsh>	[1..1]	±		1156
	FreeOfPayment <FreeOfPmt>	[1..1]			1156
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1157
Or}	Data <Data>	[1..1]			1157
	FailedSecurities <FaildScties>	[1..1]	±		1157
	FailedCash <FaildCsh>	[1..1]	±		1157

3.4.3.2.9.2.2.2.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1153
Or}	Data <Data>	[1..1]			1153
	FailedSecurities <FaildScties>	[1..1]	±		1153
	FailedCash <FaildCsh>	[1..1]	±		1153

3.4.3.2.9.2.2.2.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.9.2.2.2.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		1153
	FailedCash <FaildCsh>	[1..1]	±		1153

3.4.3.2.9.2.2.2.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.2.2.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.2.2.2.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1154
Or}	Data <Data>	[1..1]			1154
	FailedSecurities <FaillScties>	[1..1]	±		1154
	FailedCash <FaillCsh>	[1..1]	±		1155

3.4.3.2.9.2.2.2.2.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.9.2.2.2.2.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScties>	[1..1]	±		1154
	FailedCash <FaillCsh>	[1..1]	±		1155

3.4.3.2.9.2.2.2.2.2.2.2.1 FailedSecurities <FaillScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScities> contains one of the following elements (see ["SettlementTotalData1Choice"](#) on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActrn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.2.2.2.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see ["SettlementTotalData1Choice"](#) on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.2.2.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlrvy> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1155
Or}	Data <Data>	[1..1]			1155
	FailedSecurities <FaildSceties>	[1..1]	±		1156
	FailedCash <FaildCsh>	[1..1]	±		1156

3.4.3.2.9.2.2.2.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.9.2.2.2.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		1156
	FailedCash <FaildCsh>	[1..1]	±		1156

3.4.3.2.9.2.2.2.2.3.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.2.2.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.2.2.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RfoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1157
Or}	Data <Data>	[1..1]			1157
	FailedSecurities <FaildScties>	[1..1]	±		1157
	FailedCash <FaildCsh>	[1..1]	±		1157

3.4.3.2.9.2.2.2.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.9.2.2.2.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		1157
	FailedCash <FaildCsh>	[1..1]	±		1157

3.4.3.2.9.2.2.2.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.2.2.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.3 SecuritiesLendingOrBorrowing <SctiesLndgOrBrrwg>*Presence:* [1..1]*Definition:* Relates to a securities lending or borrowing operation.

SecuritiesLendingOrBorrowing <SctiesLndgOrBrrwg> contains one of the following **SettlementFailsDailyCSD1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1159
Or}	Data <Data>	[1..1]			1159
	IntraCSD <IntraCSD>	[1..1]			1161
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1162
Or}	Data <Data>	[1..1]			1163
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1163
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1164
Or}	Data <Data>	[1..1]			1164
	FailedSecurities <FaildScties>	[1..1]	±		1164
	FailedCash <FaildCsh>	[1..1]	±		1164
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1165
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1165
Or}	Data <Data>	[1..1]			1165
	FailedSecurities <FaildScties>	[1..1]	±		1165
	FailedCash <FaildCsh>	[1..1]	±		1166
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1166
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1166
Or}	Data <Data>	[1..1]			1166
	FailedSecurities <FaildScties>	[1..1]	±		1167
	FailedCash <FaildCsh>	[1..1]	±		1167
	FreeOfPayment <FreeOfPmt>	[1..1]			1167
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1168
Or}	Data <Data>	[1..1]			1168
	FailedSecurities <FaildScties>	[1..1]	±		1168
	FailedCash <FaildCsh>	[1..1]	±		1168
	CrossCSD <CrossCSD>	[1..1]			1168
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1169
Or}	Data <Data>	[1..1]			1170
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1170
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1171

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			1171
	FailedSecurities <FaildScies>	[1..1]	±		1171
	FailedCash <FaildCsh>	[1..1]	±		1171
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			1172
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1172
Or}	Data <Data>	[1..1]			1172
	FailedSecurities <FaildScies>	[1..1]	±		1172
	FailedCash <FaildCsh>	[1..1]	±		1173
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1173
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1173
Or}	Data <Data>	[1..1]			1173
	FailedSecurities <FaildScies>	[1..1]	±		1174
	FailedCash <FaildCsh>	[1..1]	±		1174
	FreeOfPayment <FreeOfPmt>	[1..1]			1174
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1175
Or}	Data <Data>	[1..1]			1175
	FailedSecurities <FaildScies>	[1..1]	±		1175
	FailedCash <FaildCsh>	[1..1]	±		1175

3.4.3.2.9.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.9.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementFailsDailyCSD3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraCSD <IntraCSD>	[1..1]			1161
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1162
Or}	Data <Data>	[1..1]			1163
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1163
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1164
Or}	Data <Data>	[1..1]			1164
	FailedSecurities <FaildScties>	[1..1]	±		1164
	FailedCash <FaildCsh>	[1..1]	±		1164
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1165
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1165
Or}	Data <Data>	[1..1]			1165
	FailedSecurities <FaildScties>	[1..1]	±		1165
	FailedCash <FaildCsh>	[1..1]	±		1166
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1166
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1166
Or}	Data <Data>	[1..1]			1166
	FailedSecurities <FaildScties>	[1..1]	±		1167
	FailedCash <FaildCsh>	[1..1]	±		1167
	FreeOfPayment <FreeOfPmt>	[1..1]			1167
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1168
Or}	Data <Data>	[1..1]			1168
	FailedSecurities <FaildScties>	[1..1]	±		1168
	FailedCash <FaildCsh>	[1..1]	±		1168
	CrossCSD <CrossCSD>	[1..1]			1168
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1169
Or}	Data <Data>	[1..1]			1170
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1170
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1171
Or}	Data <Data>	[1..1]			1171
	FailedSecurities <FaildScties>	[1..1]	±		1171
	FailedCash <FaildCsh>	[1..1]	±		1171

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1172
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1172
Or}	Data <Data>	[1..1]			1172
	FailedSecurities <FaildScties>	[1..1]	±		1172
	FailedCash <FaildCsh>	[1..1]	±		1173
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1173
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1173
Or}	Data <Data>	[1..1]			1173
	FailedSecurities <FaildScties>	[1..1]	±		1174
	FailedCash <FaildCsh>	[1..1]	±		1174
	FreeOfPayment <FreeOfPmt>	[1..1]			1174
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1175
Or}	Data <Data>	[1..1]			1175
	FailedSecurities <FaildScties>	[1..1]	±		1175
	FailedCash <FaildCsh>	[1..1]	±		1175

3.4.3.2.9.2.3.2.1 IntraCSD <IntraCSD>

Presence: [1..1]

Definition: Intra-CSD settlement instructions data.

IntraCSD <IntraCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1162
Or}	Data <Data>	[1..1]			1163
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1163
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1164
Or}	Data <Data>	[1..1]			1164
	FailedSecurities <FaildScties>	[1..1]	±		1164
	FailedCash <FaildCsh>	[1..1]	±		1164
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			1165
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1165
Or}	Data <Data>	[1..1]			1165
	FailedSecurities <FaildScties>	[1..1]	±		1165
	FailedCash <FaildCsh>	[1..1]	±		1166
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1166
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1166
Or}	Data <Data>	[1..1]			1166
	FailedSecurities <FaildScties>	[1..1]	±		1167
	FailedCash <FaildCsh>	[1..1]	±		1167
	FreeOfPayment <FreeOfPmt>	[1..1]			1167
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1168
Or}	Data <Data>	[1..1]			1168
	FailedSecurities <FaildScties>	[1..1]	±		1168
	FailedCash <FaildCsh>	[1..1]	±		1168

3.4.3.2.9.2.3.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.9.2.3.2.1.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1163
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1164
Or}	Data <Data>	[1..1]			1164
	FailedSecurities <FaildScties>	[1..1]	±		1164
	FailedCash <FaildCsh>	[1..1]	±		1164
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1165
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1165
Or}	Data <Data>	[1..1]			1165
	FailedSecurities <FaildScties>	[1..1]	±		1165
	FailedCash <FaildCsh>	[1..1]	±		1166
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1166
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1166
Or}	Data <Data>	[1..1]			1166
	FailedSecurities <FaildScties>	[1..1]	±		1167
	FailedCash <FaildCsh>	[1..1]	±		1167
	FreeOfPayment <FreeOfPmt>	[1..1]			1167
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1168
Or}	Data <Data>	[1..1]			1168
	FailedSecurities <FaildScties>	[1..1]	±		1168
	FailedCash <FaildCsh>	[1..1]	±		1168

3.4.3.2.9.2.3.2.1.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1164
Or}	Data <Data>	[1..1]			1164
	FailedSecurities <FaildScties>	[1..1]	±		1164
	FailedCash <FaildCsh>	[1..1]	±		1164

3.4.3.2.9.2.3.2.1.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.9.2.3.2.1.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		1164
	FailedCash <FaildCsh>	[1..1]	±		1164

3.4.3.2.9.2.3.2.1.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.3.2.1.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.3.2.1.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1165
Or}	Data <Data>	[1..1]			1165
	FailedSecurities <FaillScties>	[1..1]	±		1165
	FailedCash <FaillCsh>	[1..1]	±		1166

3.4.3.2.9.2.3.2.1.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.9.2.3.2.1.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScties>	[1..1]	±		1165
	FailedCash <FaillCsh>	[1..1]	±		1166

3.4.3.2.9.2.3.2.1.2.2.2.1 FailedSecurities <FaillScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.3.2.1.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.3.2.1.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1166
Or}	Data <Data>	[1..1]			1166
	FailedSecurities <FailedScities>	[1..1]	±		1167
	FailedCash <FailedCsh>	[1..1]	±		1167

3.4.3.2.9.2.3.2.1.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.9.2.3.2.1.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		1167
	FailedCash <FaildCsh>	[1..1]	±		1167

3.4.3.2.9.2.3.2.1.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.3.2.1.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.3.2.1.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1168
Or}	Data <Data>	[1..1]			1168
	FailedSecurities <FaildScies>	[1..1]	±		1168
	FailedCash <FaildCsh>	[1..1]	±		1168

3.4.3.2.9.2.3.2.1.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.9.2.3.2.1.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		1168
	FailedCash <FaildCsh>	[1..1]	±		1168

3.4.3.2.9.2.3.2.1.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.3.2.1.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.3.2.2 CrossCSD <CrossCSD>*Presence:* [1..1]*Definition:* Cross-CSD settlement instructions data.

CrossCSD <CrossCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1169
Or}	Data <Data>	[1..1]			1170
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1170
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1171
Or}	Data <Data>	[1..1]			1171
	FailedSecurities <FaildScties>	[1..1]	±		1171
	FailedCash <FaildCsh>	[1..1]	±		1171
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			1172
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1172
Or}	Data <Data>	[1..1]			1172
	FailedSecurities <FaildScties>	[1..1]	±		1172
	FailedCash <FaildCsh>	[1..1]	±		1173
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1173
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1173
Or}	Data <Data>	[1..1]			1173
	FailedSecurities <FaildScties>	[1..1]	±		1174
	FailedCash <FaildCsh>	[1..1]	±		1174
	FreeOfPayment <FreeOfPmt>	[1..1]			1174
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1175
Or}	Data <Data>	[1..1]			1175
	FailedSecurities <FaildScties>	[1..1]	±		1175
	FailedCash <FaildCsh>	[1..1]	±		1175

3.4.3.2.9.2.3.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.9.2.3.2.2.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1170
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1171
Or}	Data <Data>	[1..1]			1171
	FailedSecurities <FaildScties>	[1..1]	±		1171
	FailedCash <FaildCsh>	[1..1]	±		1171
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1172
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1172
Or}	Data <Data>	[1..1]			1172
	FailedSecurities <FaildScties>	[1..1]	±		1172
	FailedCash <FaildCsh>	[1..1]	±		1173
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1173
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1173
Or}	Data <Data>	[1..1]			1173
	FailedSecurities <FaildScties>	[1..1]	±		1174
	FailedCash <FaildCsh>	[1..1]	±		1174
	FreeOfPayment <FreeOfPmt>	[1..1]			1174
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1175
Or}	Data <Data>	[1..1]			1175
	FailedSecurities <FaildScties>	[1..1]	±		1175
	FailedCash <FaildCsh>	[1..1]	±		1175

3.4.3.2.9.2.3.2.2.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1171
Or}	Data <Data>	[1..1]			1171
	FailedSecurities <FaildScties>	[1..1]	±		1171
	FailedCash <FaildCsh>	[1..1]	±		1171

3.4.3.2.9.2.3.2.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.9.2.3.2.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		1171
	FailedCash <FaildCsh>	[1..1]	±		1171

3.4.3.2.9.2.3.2.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.3.2.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.3.2.2.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1172
Or}	Data <Data>	[1..1]			1172
	FailedSecurities <FaillScties>	[1..1]	±		1172
	FailedCash <FaillCsh>	[1..1]	±		1173

3.4.3.2.9.2.3.2.2.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.9.2.3.2.2.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScties>	[1..1]	±		1172
	FailedCash <FaillCsh>	[1..1]	±		1173

3.4.3.2.9.2.3.2.2.2.2.2.1 FailedSecurities <FaillScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.3.2.2.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.3.2.2.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1173
Or}	Data <Data>	[1..1]			1173
	FailedSecurities <FailedScities>	[1..1]	±		1174
	FailedCash <FailedCsh>	[1..1]	±		1174

3.4.3.2.9.2.3.2.2.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.9.2.3.2.2.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		1174
	FailedCash <FaildCsh>	[1..1]	±		1174

3.4.3.2.9.2.3.2.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.3.2.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.3.2.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1175
Or}	Data <Data>	[1..1]			1175
	FailedSecurities <FaildScies>	[1..1]	±		1175
	FailedCash <FaildCsh>	[1..1]	±		1175

3.4.3.2.9.2.3.2.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.9.2.3.2.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		1175
	FailedCash <FaildCsh>	[1..1]	±		1175

3.4.3.2.9.2.3.2.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.3.2.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.4 RepurchaseAgreement <RpAgrmt>*Presence:* [1..1]*Definition:* Repurchase transactions.

RepurchaseAgreement <RpAgrmt> contains one of the following **SettlementFailsDailyCSD1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1177
Or}	Data <Data>	[1..1]			1177
	IntraCSD <IntraCSD>	[1..1]			1179
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1180
Or}	Data <Data>	[1..1]			1181
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1181
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1182
Or}	Data <Data>	[1..1]			1182
	FailedSecurities <FaildScies>	[1..1]	±		1182
	FailedCash <FaildCsh>	[1..1]	±		1182
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1183
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1183
Or}	Data <Data>	[1..1]			1183
	FailedSecurities <FaildScies>	[1..1]	±		1183
	FailedCash <FaildCsh>	[1..1]	±		1184
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1184
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1184
Or}	Data <Data>	[1..1]			1184
	FailedSecurities <FaildScies>	[1..1]	±		1185
	FailedCash <FaildCsh>	[1..1]	±		1185
	FreeOfPayment <FreeOfPmt>	[1..1]			1185
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1186
Or}	Data <Data>	[1..1]			1186
	FailedSecurities <FaildScies>	[1..1]	±		1186
	FailedCash <FaildCsh>	[1..1]	±		1186
	CrossCSD <CrossCSD>	[1..1]			1186
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1187
Or}	Data <Data>	[1..1]			1188
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1188
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1189

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Data <Data>	[1..1]			1189
	FailedSecurities <FaildScies>	[1..1]	±		1189
	FailedCash <FaildCsh>	[1..1]	±		1189
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			1190
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1190
Or}	Data <Data>	[1..1]			1190
	FailedSecurities <FaildScies>	[1..1]	±		1190
	FailedCash <FaildCsh>	[1..1]	±		1191
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1191
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1191
Or}	Data <Data>	[1..1]			1191
	FailedSecurities <FaildScies>	[1..1]	±		1192
	FailedCash <FaildCsh>	[1..1]	±		1192
	FreeOfPayment <FreeOfPmt>	[1..1]			1192
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1193
Or}	Data <Data>	[1..1]			1193
	FailedSecurities <FaildScies>	[1..1]	±		1193
	FailedCash <FaildCsh>	[1..1]	±		1193

3.4.3.2.9.2.4.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.9.2.4.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementFailsDailyCSD3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraCSD <IntraCSD>	[1..1]			1179
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1180
Or}	Data <Data>	[1..1]			1181
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1181
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1182
Or}	Data <Data>	[1..1]			1182
	FailedSecurities <FaildScties>	[1..1]	±		1182
	FailedCash <FaildCsh>	[1..1]	±		1182
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1183
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1183
Or}	Data <Data>	[1..1]			1183
	FailedSecurities <FaildScties>	[1..1]	±		1183
	FailedCash <FaildCsh>	[1..1]	±		1184
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1184
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1184
Or}	Data <Data>	[1..1]			1184
	FailedSecurities <FaildScties>	[1..1]	±		1185
	FailedCash <FaildCsh>	[1..1]	±		1185
	FreeOfPayment <FreeOfPmt>	[1..1]			1185
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1186
Or}	Data <Data>	[1..1]			1186
	FailedSecurities <FaildScties>	[1..1]	±		1186
	FailedCash <FaildCsh>	[1..1]	±		1186
	CrossCSD <CrossCSD>	[1..1]			1186
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1187
Or}	Data <Data>	[1..1]			1188
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1188
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1189
Or}	Data <Data>	[1..1]			1189
	FailedSecurities <FaildScties>	[1..1]	±		1189
	FailedCash <FaildCsh>	[1..1]	±		1189

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1190
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1190
Or}	Data <Data>	[1..1]			1190
	FailedSecurities <FaildScties>	[1..1]	±		1190
	FailedCash <FaildCsh>	[1..1]	±		1191
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1191
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1191
Or}	Data <Data>	[1..1]			1191
	FailedSecurities <FaildScties>	[1..1]	±		1192
	FailedCash <FaildCsh>	[1..1]	±		1192
	FreeOfPayment <FreeOfPmt>	[1..1]			1192
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1193
Or}	Data <Data>	[1..1]			1193
	FailedSecurities <FaildScties>	[1..1]	±		1193
	FailedCash <FaildCsh>	[1..1]	±		1193

3.4.3.2.9.2.4.2.1 IntraCSD <IntraCSD>

Presence: [1..1]

Definition: Intra-CSD settlement instructions data.

IntraCSD <IntraCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1180
Or}	Data <Data>	[1..1]			1181
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1181
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1182
Or}	Data <Data>	[1..1]			1182
	FailedSecurities <FaildScties>	[1..1]	±		1182
	FailedCash <FaildCsh>	[1..1]	±		1182
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			1183
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1183
Or}	Data <Data>	[1..1]			1183
	FailedSecurities <FaildScties>	[1..1]	±		1183
	FailedCash <FaildCsh>	[1..1]	±		1184
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1184
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1184
Or}	Data <Data>	[1..1]			1184
	FailedSecurities <FaildScties>	[1..1]	±		1185
	FailedCash <FaildCsh>	[1..1]	±		1185
	FreeOfPayment <FreeOfPmt>	[1..1]			1185
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1186
Or}	Data <Data>	[1..1]			1186
	FailedSecurities <FaildScties>	[1..1]	±		1186
	FailedCash <FaildCsh>	[1..1]	±		1186

3.4.3.2.9.2.4.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.9.2.4.2.1.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1181
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1182
Or}	Data <Data>	[1..1]			1182
	FailedSecurities <FaildScties>	[1..1]	±		1182
	FailedCash <FaildCsh>	[1..1]	±		1182
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1183
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1183
Or}	Data <Data>	[1..1]			1183
	FailedSecurities <FaildScties>	[1..1]	±		1183
	FailedCash <FaildCsh>	[1..1]	±		1184
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1184
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1184
Or}	Data <Data>	[1..1]			1184
	FailedSecurities <FaildScties>	[1..1]	±		1185
	FailedCash <FaildCsh>	[1..1]	±		1185
	FreeOfPayment <FreeOfPmt>	[1..1]			1185
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1186
Or}	Data <Data>	[1..1]			1186
	FailedSecurities <FaildScties>	[1..1]	±		1186
	FailedCash <FaildCsh>	[1..1]	±		1186

3.4.3.2.9.2.4.2.1.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1182
Or}	Data <Data>	[1..1]			1182
	FailedSecurities <FaildScties>	[1..1]	±		1182
	FailedCash <FaildCsh>	[1..1]	±		1182

3.4.3.2.9.2.4.2.1.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.9.2.4.2.1.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		1182
	FailedCash <FaildCsh>	[1..1]	±		1182

3.4.3.2.9.2.4.2.1.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.4.2.1.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.4.2.1.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1183
Or}	Data <Data>	[1..1]			1183
	FailedSecurities <FaillScies>	[1..1]	±		1183
	FailedCash <FaillCsh>	[1..1]	±		1184

3.4.3.2.9.2.4.2.1.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.9.2.4.2.1.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScies>	[1..1]	±		1183
	FailedCash <FaillCsh>	[1..1]	±		1184

3.4.3.2.9.2.4.2.1.2.2.2.1 FailedSecurities <FaillScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.4.2.1.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.4.2.1.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1184
Or}	Data <Data>	[1..1]			1184
	FailedSecurities <FailedScities>	[1..1]	±		1185
	FailedCash <FailedCsh>	[1..1]	±		1185

3.4.3.2.9.2.4.2.1.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.9.2.4.2.1.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		1185
	FailedCash <FaildCsh>	[1..1]	±		1185

3.4.3.2.9.2.4.2.1.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.4.2.1.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.4.2.1.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1186
Or}	Data <Data>	[1..1]			1186
	FailedSecurities <FaildScies>	[1..1]	±		1186
	FailedCash <FaildCsh>	[1..1]	±		1186

3.4.3.2.9.2.4.2.1.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.9.2.4.2.1.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		1186
	FailedCash <FaildCsh>	[1..1]	±		1186

3.4.3.2.9.2.4.2.1.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.4.2.1.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.4.2.2 CrossCSD <CrossCSD>*Presence:* [1..1]*Definition:* Cross-CSD settlement instructions data.

CrossCSD <CrossCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1187
Or}	Data <Data>	[1..1]			1188
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1188
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1189
Or}	Data <Data>	[1..1]			1189
	FailedSecurities <FaildScties>	[1..1]	±		1189
	FailedCash <FaildCsh>	[1..1]	±		1189
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			1190
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1190
Or}	Data <Data>	[1..1]			1190
	FailedSecurities <FaildScties>	[1..1]	±		1190
	FailedCash <FaildCsh>	[1..1]	±		1191
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1191
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1191
Or}	Data <Data>	[1..1]			1191
	FailedSecurities <FaildScties>	[1..1]	±		1192
	FailedCash <FaildCsh>	[1..1]	±		1192
	FreeOfPayment <FreeOfPmt>	[1..1]			1192
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1193
Or}	Data <Data>	[1..1]			1193
	FailedSecurities <FaildScties>	[1..1]	±		1193
	FailedCash <FaildCsh>	[1..1]	±		1193

3.4.3.2.9.2.4.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.9.2.4.2.2.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1188
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1189
Or}	Data <Data>	[1..1]			1189
	FailedSecurities <FaildScties>	[1..1]	±		1189
	FailedCash <FaildCsh>	[1..1]	±		1189
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1190
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1190
Or}	Data <Data>	[1..1]			1190
	FailedSecurities <FaildScties>	[1..1]	±		1190
	FailedCash <FaildCsh>	[1..1]	±		1191
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1191
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1191
Or}	Data <Data>	[1..1]			1191
	FailedSecurities <FaildScties>	[1..1]	±		1192
	FailedCash <FaildCsh>	[1..1]	±		1192
	FreeOfPayment <FreeOfPmt>	[1..1]			1192
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1193
Or}	Data <Data>	[1..1]			1193
	FailedSecurities <FaildScties>	[1..1]	±		1193
	FailedCash <FaildCsh>	[1..1]	±		1193

3.4.3.2.9.2.4.2.2.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1189
Or}	Data <Data>	[1..1]			1189
	FailedSecurities <FaildScties>	[1..1]	±		1189
	FailedCash <FaildCsh>	[1..1]	±		1189

3.4.3.2.9.2.4.2.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.9.2.4.2.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		1189
	FailedCash <FaildCsh>	[1..1]	±		1189

3.4.3.2.9.2.4.2.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.4.2.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.4.2.2.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1190
Or}	Data <Data>	[1..1]			1190
	FailedSecurities <FaildScities>	[1..1]	±		1190
	FailedCash <FaildCsh>	[1..1]	±		1191

3.4.3.2.9.2.4.2.2.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.9.2.4.2.2.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScities>	[1..1]	±		1190
	FailedCash <FaildCsh>	[1..1]	±		1191

3.4.3.2.9.2.4.2.2.2.2.2.1 FailedSecurities <FaildScities>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.4.2.2.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.4.2.2.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1191
Or}	Data <Data>	[1..1]			1191
	FailedSecurities <FailedScities>	[1..1]	±		1192
	FailedCash <FailedCsh>	[1..1]	±		1192

3.4.3.2.9.2.4.2.2.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.9.2.4.2.2.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		1192
	FailedCash <FaildCsh>	[1..1]	±		1192

3.4.3.2.9.2.4.2.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.4.2.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.4.2.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1193
Or}	Data <Data>	[1..1]			1193
	FailedSecurities <FaildScies>	[1..1]	±		1193
	FailedCash <FaildCsh>	[1..1]	±		1193

3.4.3.2.9.2.4.2.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.9.2.4.2.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		1193
	FailedCash <FaildCsh>	[1..1]	±		1193

3.4.3.2.9.2.4.2.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.4.2.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.5 Other <Othr>*Presence:* [1..1]*Definition:* Covers any securities transactions type not covered as a dedicated type.

Other <Othr> contains one of the following **SettlementFailsDailyCSD1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1195
Or}	Data <Data>	[1..1]			1195
	IntraCSD <IntraCSD>	[1..1]			1197
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1198
Or}	Data <Data>	[1..1]			1199
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1199
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1200
Or}	Data <Data>	[1..1]			1200
	FailedSecurities <FaildScies>	[1..1]	±		1200
	FailedCash <FaildCsh>	[1..1]	±		1200
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1201
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1201
Or}	Data <Data>	[1..1]			1201
	FailedSecurities <FaildScies>	[1..1]	±		1201
	FailedCash <FaildCsh>	[1..1]	±		1202
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1202
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1202
Or}	Data <Data>	[1..1]			1202
	FailedSecurities <FaildScies>	[1..1]	±		1203
	FailedCash <FaildCsh>	[1..1]	±		1203
	FreeOfPayment <FreeOfPmt>	[1..1]			1203
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1204
Or}	Data <Data>	[1..1]			1204
	FailedSecurities <FaildScies>	[1..1]	±		1204
	FailedCash <FaildCsh>	[1..1]	±		1204
	CrossCSD <CrossCSD>	[1..1]			1204
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1205
Or}	Data <Data>	[1..1]			1206
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1206
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1207
Or}	Data <Data>	[1..1]			1207

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		1207
	FailedCash <FaildCsh>	[1..1]	±		1207
	DeliveryWithPayment <DivryWithPmt>	[1..1]			1208
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1208
Or}	Data <Data>	[1..1]			1208
	FailedSecurities <FaildScies>	[1..1]	±		1208
	FailedCash <FaildCsh>	[1..1]	±		1209
	PaymentFreeOfDelivery <PmtFreeOfDivry>	[1..1]			1209
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1209
Or}	Data <Data>	[1..1]			1209
	FailedSecurities <FaildScies>	[1..1]	±		1210
	FailedCash <FaildCsh>	[1..1]	±		1210
	FreeOfPayment <FreeOfPmt>	[1..1]			1210
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1211
Or}	Data <Data>	[1..1]			1211
	FailedSecurities <FaildScies>	[1..1]	±		1211
	FailedCash <FaildCsh>	[1..1]	±		1211

3.4.3.2.9.2.5.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.9.2.5.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementFailsDailyCSD3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraCSD <IntraCSD>	[1..1]			1197
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1198
Or}	Data <Data>	[1..1]			1199
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1199
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1200
Or}	Data <Data>	[1..1]			1200
	FailedSecurities <FaildScties>	[1..1]	±		1200
	FailedCash <FaildCsh>	[1..1]	±		1200
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1201
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1201
Or}	Data <Data>	[1..1]			1201
	FailedSecurities <FaildScties>	[1..1]	±		1201
	FailedCash <FaildCsh>	[1..1]	±		1202
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1202
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1202
Or}	Data <Data>	[1..1]			1202
	FailedSecurities <FaildScties>	[1..1]	±		1203
	FailedCash <FaildCsh>	[1..1]	±		1203
	FreeOfPayment <FreeOfPmt>	[1..1]			1203
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1204
Or}	Data <Data>	[1..1]			1204
	FailedSecurities <FaildScties>	[1..1]	±		1204
	FailedCash <FaildCsh>	[1..1]	±		1204
	CrossCSD <CrossCSD>	[1..1]			1204
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1205
Or}	Data <Data>	[1..1]			1206
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1206
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1207
Or}	Data <Data>	[1..1]			1207
	FailedSecurities <FaildScties>	[1..1]	±		1207
	FailedCash <FaildCsh>	[1..1]	±		1207

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1208
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1208
Or}	Data <Data>	[1..1]			1208
	FailedSecurities <FaildScties>	[1..1]	±		1208
	FailedCash <FaildCsh>	[1..1]	±		1209
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1209
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1209
Or}	Data <Data>	[1..1]			1209
	FailedSecurities <FaildScties>	[1..1]	±		1210
	FailedCash <FaildCsh>	[1..1]	±		1210
	FreeOfPayment <FreeOfPmt>	[1..1]			1210
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1211
Or}	Data <Data>	[1..1]			1211
	FailedSecurities <FaildScties>	[1..1]	±		1211
	FailedCash <FaildCsh>	[1..1]	±		1211

3.4.3.2.9.2.5.2.1 IntraCSD <IntraCSD>

Presence: [1..1]

Definition: Intra-CSD settlement instructions data.

IntraCSD <IntraCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1198
Or}	Data <Data>	[1..1]			1199
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1199
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1200
Or}	Data <Data>	[1..1]			1200
	FailedSecurities <FaildScties>	[1..1]	±		1200
	FailedCash <FaildCsh>	[1..1]	±		1200
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			1201
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1201
Or}	Data <Data>	[1..1]			1201
	FailedSecurities <FaildScties>	[1..1]	±		1201
	FailedCash <FaildCsh>	[1..1]	±		1202
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1202
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1202
Or}	Data <Data>	[1..1]			1202
	FailedSecurities <FaildScties>	[1..1]	±		1203
	FailedCash <FaildCsh>	[1..1]	±		1203
	FreeOfPayment <FreeOfPmt>	[1..1]			1203
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1204
Or}	Data <Data>	[1..1]			1204
	FailedSecurities <FaildScties>	[1..1]	±		1204
	FailedCash <FaildCsh>	[1..1]	±		1204

3.4.3.2.9.2.5.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.9.2.5.2.1.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1199
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1200
Or}	Data <Data>	[1..1]			1200
	FailedSecurities <FaildScties>	[1..1]	±		1200
	FailedCash <FaildCsh>	[1..1]	±		1200
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1201
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1201
Or}	Data <Data>	[1..1]			1201
	FailedSecurities <FaildScties>	[1..1]	±		1201
	FailedCash <FaildCsh>	[1..1]	±		1202
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1202
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1202
Or}	Data <Data>	[1..1]			1202
	FailedSecurities <FaildScties>	[1..1]	±		1203
	FailedCash <FaildCsh>	[1..1]	±		1203
	FreeOfPayment <FreeOfPmt>	[1..1]			1203
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1204
Or}	Data <Data>	[1..1]			1204
	FailedSecurities <FaildScties>	[1..1]	±		1204
	FailedCash <FaildCsh>	[1..1]	±		1204

3.4.3.2.9.2.5.2.1.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1200
Or}	Data <Data>	[1..1]			1200
	FailedSecurities <FaildScties>	[1..1]	±		1200
	FailedCash <FaildCsh>	[1..1]	±		1200

3.4.3.2.9.2.5.2.1.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.9.2.5.2.1.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		1200
	FailedCash <FaildCsh>	[1..1]	±		1200

3.4.3.2.9.2.5.2.1.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.5.2.1.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.5.2.1.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1201
Or}	Data <Data>	[1..1]			1201
	FailedSecurities <FaillScties>	[1..1]	±		1201
	FailedCash <FaillCsh>	[1..1]	±		1202

3.4.3.2.9.2.5.2.1.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.9.2.5.2.1.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScties>	[1..1]	±		1201
	FailedCash <FaillCsh>	[1..1]	±		1202

3.4.3.2.9.2.5.2.1.2.2.2.1 FailedSecurities <FaillScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.5.2.1.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.5.2.1.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1202
Or}	Data <Data>	[1..1]			1202
	FailedSecurities <FailedScities>	[1..1]	±		1203
	FailedCash <FailedCsh>	[1..1]	±		1203

3.4.3.2.9.2.5.2.1.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.9.2.5.2.1.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		1203
	FailedCash <FaildCsh>	[1..1]	±		1203

3.4.3.2.9.2.5.2.1.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.5.2.1.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.5.2.1.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1204
Or}	Data <Data>	[1..1]			1204
	FailedSecurities <FaildScies>	[1..1]	±		1204
	FailedCash <FaildCsh>	[1..1]	±		1204

3.4.3.2.9.2.5.2.1.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.9.2.5.2.1.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		1204
	FailedCash <FaildCsh>	[1..1]	±		1204

3.4.3.2.9.2.5.2.1.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.5.2.1.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.5.2.2 CrossCSD <CrossCSD>*Presence:* [1..1]*Definition:* Cross-CSD settlement instructions data.

CrossCSD <CrossCSD> contains one of the following **SettlementFailsDailyInstructionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1205
Or}	Data <Data>	[1..1]			1206
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1206
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1207
Or}	Data <Data>	[1..1]			1207
	FailedSecurities <FaildScties>	[1..1]	±		1207
	FailedCash <FaildCsh>	[1..1]	±		1207
	DeliveryWithPayment <DlvryWithPmt>	[1..1]			1208
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1208
Or}	Data <Data>	[1..1]			1208
	FailedSecurities <FaildScties>	[1..1]	±		1208
	FailedCash <FaildCsh>	[1..1]	±		1209
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1209
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1209
Or}	Data <Data>	[1..1]			1209
	FailedSecurities <FaildScties>	[1..1]	±		1210
	FailedCash <FaildCsh>	[1..1]	±		1210
	FreeOfPayment <FreeOfPmt>	[1..1]			1210
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1211
Or}	Data <Data>	[1..1]			1211
	FailedSecurities <FaildScties>	[1..1]	±		1211
	FailedCash <FaildCsh>	[1..1]	±		1211

3.4.3.2.9.2.5.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.9.2.5.2.2.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementFailsDailyInstructionType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryVersusPayment <DlvryVrssPmt>	[1..1]			1206
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1207
Or}	Data <Data>	[1..1]			1207
	FailedSecurities <FaildScties>	[1..1]	±		1207
	FailedCash <FaildCsh>	[1..1]	±		1207
	DeliveryWithPayment <DlvryWthPmt>	[1..1]			1208
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1208
Or}	Data <Data>	[1..1]			1208
	FailedSecurities <FaildScties>	[1..1]	±		1208
	FailedCash <FaildCsh>	[1..1]	±		1209
	PaymentFreeOfDelivery <PmtFreeOfDlvry>	[1..1]			1209
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1209
Or}	Data <Data>	[1..1]			1209
	FailedSecurities <FaildScties>	[1..1]	±		1210
	FailedCash <FaildCsh>	[1..1]	±		1210
	FreeOfPayment <FreeOfPmt>	[1..1]			1210
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1211
Or}	Data <Data>	[1..1]			1211
	FailedSecurities <FaildScties>	[1..1]	±		1211
	FailedCash <FaildCsh>	[1..1]	±		1211

3.4.3.2.9.2.5.2.2.2.1 DeliveryVersusPayment <DlvryVrssPmt>*Presence:* [1..1]*Definition:* Fails due to delivery versus payment (DVP) settlement transactions, covers both delivery versus payment and receive versus payment transactions.

DeliveryVersusPayment <DlvryVrssPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1207
Or}	Data <Data>	[1..1]			1207
	FailedSecurities <FaildScties>	[1..1]	±		1207
	FailedCash <FaildCsh>	[1..1]	±		1207

3.4.3.2.9.2.5.2.2.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.9.2.5.2.2.1.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		1207
	FailedCash <FaildCsh>	[1..1]	±		1207

3.4.3.2.9.2.5.2.2.1.2.1 FailedSecurities <FaildScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScties> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.5.2.2.1.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaillCsh> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.5.2.2.2.2 DeliveryWithPayment <DlvryWthPmt>

Presence: [1..1]

Definition: Fails due to delivery with payment (DWP) settlement transactions, covers both delivery with payment (DWP) and receive with payment (RWP) transactions.

DeliveryWithPayment <DlvryWthPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1208
Or}	Data <Data>	[1..1]			1208
	FailedSecurities <FaillScties>	[1..1]	±		1208
	FailedCash <FaillCsh>	[1..1]	±		1209

3.4.3.2.9.2.5.2.2.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "[ReportPeriodActivity1Code](#)" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.9.2.5.2.2.2.2.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaillScties>	[1..1]	±		1208
	FailedCash <FaillCsh>	[1..1]	±		1209

3.4.3.2.9.2.5.2.2.2.2.2.1 FailedSecurities <FaillScties>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FailedScities> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.5.2.2.2.2.2 FailedCash <FailedCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FailedCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.5.2.2.2.3 PaymentFreeOfDelivery <PmtFreeOfDlvry>

Presence: [1..1]

Definition: Fails due to payment free of delivery (PFOD) settlement transactions, covers both debit payment free of delivery (DPFOD) and credit payment free of delivery (CPFOD) transactions.

PaymentFreeOfDelivery <PmtFreeOfDlvry> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1209
Or}	Data <Data>	[1..1]			1209
	FailedSecurities <FailedScities>	[1..1]	±		1210
	FailedCash <FailedCsh>	[1..1]	±		1210

3.4.3.2.9.2.5.2.2.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.9.2.5.2.2.2.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of settlement instructions.

Data <Data> contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScies>	[1..1]	±		1210
	FailedCash <FaildCsh>	[1..1]	±		1210

3.4.3.2.9.2.5.2.2.2.3.2.1 FailedSecurities <FaildScies>

Presence: [1..1]

Definition: Fails due to lack of securities.

FailedSecurities <FaildScies> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.5.2.2.2.3.2.2 FailedCash <FaildCsh>

Presence: [1..1]

Definition: Fails due to lack of cash.

FailedCash <FaildCsh> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.5.2.2.2.4 FreeOfPayment <FreeOfPmt>

Presence: [1..1]

Definition: Fails due to free of payment (FoP) settlement transactions, covers both deliver free of payment (DFoP) and receive free of payment (RFoP) transactions.

FreeOfPayment <FreeOfPmt> contains one of the following **SettlementDailyFailureReason1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1211
Or}	Data <Data>	[1..1]			1211
	FailedSecurities <FaildScies>	[1..1]	±		1211
	FailedCash <FaildCsh>	[1..1]	±		1211

3.4.3.2.9.2.5.2.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to the regulator as per submission requirements.*Datatype:* "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.3.2.9.2.5.2.2.4.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following **SettlementDailyFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FailedSecurities <FaildScties>	[1..1]	±		1211
	FailedCash <FaildCsh>	[1..1]	±		1211

3.4.3.2.9.2.5.2.2.4.2.1 FailedSecurities <FaildScties>*Presence:* [1..1]*Definition:* Fails due to lack of securities.**FailedSecurities <FaildScties>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.3.2.9.2.5.2.2.4.2.2 FailedCash <FaildCsh>*Presence:* [1..1]*Definition:* Fails due to lack of cash.**FailedCash <FaildCsh>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

3.4.4 SupplementaryData <SplmtryData>*Presence:* [0..*]

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

Impacted by: C8 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 1223 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1223
	Envelope <Envlp>	[1..1]	(External Schema)		1223

Constraints

- **SupplementaryDataRule**

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

4 auth.101.001.01 SettlementFailsAnnualReportV01

4.1 MessageDefinition Functionality

The SettlementFailsAnnualReport is sent by a central securities depository or by a central bank operating a securities settlement system to the CSD competent authority to provide annual aggregated data on the number and the nature of settlement instructions which failed to settle on their intended settlement day. The report contains annual statistical information on the number and value of overall settlement instructions, settled instructions, and settlement fails that occurred during a specified period and within a given securities settlement system.

Outline

The SettlementFailsAnnualReportV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. ReportHeader

Specifies parameters of the report.

B. AnnualAggregate

Aggregated annual volume and value of settled, failed, total of failed settlement instructions performed during the period covered by the report, for financial instruments, types of transactions, types of clients and cash transfers.

C. 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> <SttlmFisAnlRpt>	[1..1]			
	ReportHeader <RptHdr>	[1..1]			1215
	CreationDateTime <CreDtTm>	[1..1]	DateTime		1215
	ReportingPeriod <RptgPrd>	[1..1]	±		1215
	Currency <Ccy>	[1..1]	CodeSet	C1	1216
	ReportStatus <RptSts>	[1..1]	CodeSet		1216
	SecuritiesSettlementSystem <SctiesSttlmSys>	[1..1]			1216
	SystemIdentification <SysId>	[1..1]	Text		1217
	SystemName <SysNm>	[0..1]	Text		1217
	CountryOfJurisdiction <CtryOfJursdctn>	[0..1]	CodeSet	C2	1217
	CSDLegalName <CSDLglNm>	[0..1]	Text		1217
	LEI <LEI>	[0..1]	IdentifierSet		1218
	ResponsibleParty <RspnsblPty>	[0..*]			1218
	Name <Nm>	[1..1]	Text		1218
	PhoneNumber <PhneNb>	[1..1]	Text		1218
	EmailAddress <EmailAdr>	[1..1]	Text		1218
	Function <Fctn>	[0..1]	Text		1218
	AnnualAggregate <AnlAggt>	[1..1]	±		1218
	SupplementaryData <SplmtryData>	[0..*]	±	C4	1219

4.3 Constraints

C1 ActiveCurrency

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

C2 Country

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

C3 JustificationPresenceRule

If EligibilityIndicator is equal to true, then Justification must be present.

C4 SupplementaryDataRule

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

4.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

4.4.1 ReportHeader <RptHdr>

Presence: [1..1]

Definition: Specifies parameters of the report.

ReportHeader <RptHdr> contains the following **SettlementFailsReportHeader2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CreationDateTime <CreDtTm>	[1..1]	DateTime		1215
	ReportingPeriod <RptgPrd>	[1..1]	±		1215
	Currency <Ccy>	[1..1]	CodeSet	C1	1216
	ReportStatus <RptSts>	[1..1]	CodeSet		1216
	SecuritiesSettlementSystem <SctiesSttlmSys>	[1..1]			1216
	SystemIdentification <SysId>	[1..1]	Text		1217
	SystemName <SysNm>	[0..1]	Text		1217
	CountryOfJurisdiction <CtryOfJursdctn>	[0..1]	CodeSet	C2	1217
	CSDLegalName <CSDLglnNm>	[0..1]	Text		1217
	LEI <LEI>	[0..1]	IdentifierSet		1218
	ResponsibleParty <RspnsblPty>	[0..*]			1218
	Name <Nm>	[1..1]	Text		1218
	PhoneNumber <PhneNb>	[1..1]	Text		1218
	EmailAddress <EmailAdr>	[1..1]	Text		1218
	Function <Fctn>	[0..1]	Text		1218

4.4.1.1 CreationDateTime <CreDtTm>

Presence: [1..1]

Definition: Provides the reporting timestamp, when the report was submitted from the CSD to the Competent Authority.

Datatype: "ISODateTime" on page 1250

4.4.1.2 ReportingPeriod <RptgPrd>

Presence: [1..1]

Definition: Period covered by the report.

ReportingPeriod <RptgPrd> contains the following elements (see "DatePeriod2" on page 1220 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		1220
	ToDate <ToDt>	[1..1]	Date		1220

4.4.1.3 Currency <Ccy>

Presence: [1..1]

Definition: Specifies the currency used to report the aggregated values of the transactions.

Usage: this is the currency in which the values have to be reported, when no explicit currency is provided.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 1247

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.

4.4.1.4 ReportStatus <RptSts>

Presence: [1..1]

Definition: Provides the status of the report.

Datatype: "TransactionOperationType4Code" on page 1249

CodeName	Name	Definition
NEWT	NewTransaction	Transaction is a new transaction.
AMND	Amendment	Transaction amends a previously sent transaction.
CANC	Cancellation	Transaction requests the deletion/cancellation of a previously sent transaction.

4.4.1.5 SecuritiesSettlementSystem <SctiesSttlmSys>

Presence: [1..1]

Definition: Specifies the securities settlement system used in a settlement process.

SecuritiesSettlementSystem <SctiesSttlmSys> contains the following
SecuritiesSettlementSystemIdentification2 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SystemIdentification <SysId>	[1..1]	Text		1217
	SystemName <SysNm>	[0..1]	Text		1217
	CountryOfJurisdiction <CtryOfJursdctn>	[0..1]	CodeSet	C2	1217
	CSDLegalName <CSDLgINm>	[0..1]	Text		1217
	LEI <LEI>	[0..1]	IdentifierSet		1218
	ResponsibleParty <RspnsblPty>	[0..*]			1218
	Name <Nm>	[1..1]	Text		1218
	PhoneNumber <PhneNb>	[1..1]	Text		1218
	EmailAddress <EmailAdr>	[1..1]	Text		1218
	Function <Fctn>	[0..1]	Text		1218

4.4.1.5.1 SystemIdentification <SysId>

Presence: [1..1]

Definition: Identification of the securities settlement system.

Datatype: "Max35Text" on page 1253

4.4.1.5.2 SystemName <SysNm>

Presence: [0..1]

Definition: Name of the securities settlement system.

Datatype: "Max140Text" on page 1252

4.4.1.5.3 CountryOfJurisdiction <CtryOfJursdctn>

Presence: [0..1]

Definition: Country code for the jurisdiction in which the CSD is established.

Impacted by: C2 "Country"

Datatype: "CountryCode" on page 1247

Constraints

- **Country**

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

4.4.1.5.4 CSDLegalName <CSDLgINm>

Presence: [0..1]

Definition: Corporate name of the CSD.

Datatype: "Max140Text" on page 1252

4.4.1.5.5 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification of the CSD operating the securities settlement system.

Datatype: "LEIIdentifier" on page 1250

4.4.1.5.6 ResponsibleParty <RspnsblPty>

Presence: [0..*]

Definition: Party (such as a person or a team) responsible for the report sent by the CSD.

ResponsibleParty <RspnsblPty> contains the following **Contact9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		1218
	PhoneNumber <PhneNb>	[1..1]	Text		1218
	EmailAddress <EmailAdr>	[1..1]	Text		1218
	Function <Fctn>	[0..1]	Text		1218

4.4.1.5.6.1 Name <Nm>

Presence: [1..1]

Definition: Name of the party, such as a person or a team, responsible for the report.

Datatype: "Max140Text" on page 1252

4.4.1.5.6.2 PhoneNumber <PhneNb>

Presence: [1..1]

Definition: Phone number of the person responsible for the report.

Datatype: "PhoneNumber" on page 1253

4.4.1.5.6.3 EmailAddress <EmailAdr>

Presence: [1..1]

Definition: Electronic mail (e-mail) address of the of the person responsible for the report.

Datatype: "Max256Text" on page 1253

4.4.1.5.6.4 Function <Fctn>

Presence: [0..1]

Definition: Function of the person responsible for the report.

Datatype: "Max140Text" on page 1252

4.4.2 AnnualAggregate <AnlAggt>

Presence: [1..1]

Definition: Aggregated annual volume and value of settled, failed, total of failed settlement instructions performed during the period covered by the report, for financial instruments, types of transactions, types of clients and cash transfers.

AnnualAggregate <AnlAggt> contains the following elements (see "[SettlementFailsData4](#)" on page 1225 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Total <Ttl>	[1..1]	±		1226
	FailureReason <FailRsn>	[1..1]			1226
	AverageDuration <AvrgDrtn>	[0..1]	Quantity		1227
	Description <Desc>	[1..*]			1227
	MainReasons <MainRsns>	[1..1]	Text		1227
	EfficiencyImprovement <Effncylmprvmt>	[1..1]	Text		1227
	EligibleForDerogation <ElgblForDrtn>	[1..1]		C3	1227
	EligibilityIndicator <ElgbltyInd>	[1..1]	Indicator		1228
	Justification <Justfn>	[0..1]			1228
	Value <Val>	[1..1]	Quantity		1228
	Rate <Rate>	[1..1]			1229
{Or	NumberOfInstructions <NbOfInstrs>	[1..1]	Rate		1229
Or}	ValueOfInstructions <ValOfInstrs>	[1..1]	Rate		1229

4.4.3 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C4 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 1223 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1223
	Envelope <Envlp>	[1..1]	(External Schema)		1223

Constraints

- **SupplementaryDataRule**

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

5 Message Items Types

5.1 MessageComponents

5.1.1 Date Period

5.1.1.1 DatePeriod2

Definition: Range of time defined by a start date and an end date.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		1220
	ToDate <ToDt>	[1..1]	Date		1220

5.1.1.1.1 FromDate <FrDt>

Presence: [1..1]

Definition: Start date of the range.

Datatype: "ISODate" on page 1249

5.1.1.1.2 ToDate <ToDt>

Presence: [1..1]

Definition: End date of the range.

Datatype: "ISODate" on page 1249

5.1.2 Financial Instrument

5.1.2.1 SecurityIdentification19

Definition: Identification of a security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1221
	OtherIdentification <OthrlId>	[0..*]			1221
	Identification <Id>	[1..1]	Text		1222
	Suffix <Sfx>	[0..1]	Text		1222
	Type <Tp>	[1..1]	±		1222
	Description <Desc>	[0..1]	Text		1222

Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

5.1.2.1.1 ISIN <ISIN>

Presence: [0..1]

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

Datatype: "ISINOct2015Identifier" on page 1250

5.1.2.1.2 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		1222
	Suffix <Sfx>	[0..1]	Text		1222
	Type <Tp>	[1..1]	±		1222

5.1.2.1.2.1 Identification <Id>

Presence: [1..1]

Definition: Identification of a security.

Datatype: "Max35Text" on page 1253

5.1.2.1.2.2 Suffix <Sfx>

Presence: [0..1]

Definition: Identifies the suffix of the security identification.

Datatype: "Max16Text" on page 1252

5.1.2.1.2.3 Type <Tp>

Presence: [1..1]

Definition: Type of the identification.

Type <Tp> contains one of the following elements (see "IdentificationSource3Choice" on page 1222 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1223
Or}	Proprietary <Prtry>	[1..1]	Text		1223

5.1.2.1.3 Description <Desc>

Presence: [0..1]

Definition: Textual description of a security instrument.

Datatype: "Max140Text" on page 1252

5.1.3 Identification Information

5.1.3.1 IdentificationSource3Choice

Definition: Choice between source of identification of a financial instrument.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1223
Or}	Proprietary <Prtry>	[1..1]	Text		1223

5.1.3.1.1 Code <Cd>*Presence:* [1..1]*Definition:* Unique and unambiguous identification source, as assigned via a pre-determined code list.*Datatype:* "ExternalFinancialInstrumentIdentificationType1Code" on page 1247**5.1.3.1.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Unique and unambiguous identification source using a proprietary identification scheme.*Datatype:* "Max35Text" on page 1253**5.1.4 Miscellaneous****5.1.4.1 SupplementaryData1***Definition:* Additional information that can not be captured in the structured fields and/or any other specific block.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1223
	Envelope <Envlp>	[1..1]	(External Schema)		1223

Constraints

- **SupplementaryDataRule**

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

5.1.4.1.1 PlaceAndName <PlcAndNm>*Presence:* [0..1]*Definition:* Unambiguous reference to the location where the supplementary data must be inserted in the message instance.

In the case of XML, this is expressed by a valid XPath.

Datatype: "Max350Text" on page 1253**5.1.4.1.2 Envelope <Envlp>***Presence:* [1..1]*Definition:* Technical element wrapping the supplementary data.*Type:* (External Schema)

Technical component that contains the validated supplementary data information. This technical envelope allows to segregate the supplementary data information from any other information.

5.1.4.2 GenericValidationRuleIdentification1*Definition:* Information for the identification of a validation rule.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Description <Desc>	[0..1]	Text		1224
	SchemeName <SchmeNm>	[0..1]	±		1224
	Issuer <Issr>	[0..1]	Text		1224

5.1.4.2.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification of a validation rule.

Datatype: "Max35Text" on page 1253

5.1.4.2.2 Description <Desc>

Presence: [0..1]

Definition: Further information on the validation rule as identified in the Identification.

Datatype: "Max350Text" on page 1253

5.1.4.2.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Name of the identification scheme.

SchemeName <SchmeNm> contains one of the following elements (see "ValidationRuleSchemeName1Choice" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1225
Or}	Proprietary <Prtry>	[1..1]	Text		1225

5.1.4.2.4 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 1253

5.1.4.3 ValidationRuleSchemeName1Choice

Definition: Identifies a name of the identification scheme.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1225
Or}	Proprietary <Prtry>	[1..1]	Text		1225

5.1.4.3.1 Code <Cd>*Presence:* [1..1]*Definition:* Name of the identification scheme, in a coded form as published in an external list.*Datatype:* "ExternalValidationRuleIdentification1Code" on page 1248**5.1.4.3.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Name of the identification scheme, in a free text form.*Datatype:* "Max35Text" on page 1253**5.1.5 Regulatory Reporting****5.1.5.1 SettlementDataRate2***Definition:* Specifies the volume and value percentage rates of settlement instructions.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Volume <Vol>	[1..1]	Rate		1225
	Value <Val>	[1..1]	Rate		1225

5.1.5.1.1 Volume <Vol>*Presence:* [1..1]*Definition:* Specifies the rate, in terms of volume, of the failed settlement instructions compared to the total volume, of settlement instructions performed (settled and failed) during the period covered by the report.*Datatype:* "PercentageRate" on page 1252**5.1.5.1.2 Value <Val>***Presence:* [1..1]*Definition:* Specifies the rate, in terms of value, of the failed settlement instructions compared to the total value of settlement instructions performed (settled and failed) during the period covered by the report.*Datatype:* "PercentageRate" on page 1252**5.1.5.2 SettlementFailsData4***Definition:* Specifies the aggregated data of settlement fails instructions.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Total <Ttl>	[1..1]	±		1226
	FailureReason <FailRsn>	[1..1]			1226
	AverageDuration <AvrgDrtn>	[0..1]	Quantity		1227
	Description <Desc>	[1..*]			1227
	MainReasons <MainRsns>	[1..1]	Text		1227
	EfficiencyImprovement <EffcncyImprvmt>	[1..1]	Text		1227
	EligibleForDerogation <ElgblForDrgrtn>	[1..1]		C3	1227
	EligibilityIndicator <ElgbltyInd>	[1..1]	Indicator		1228
	Justification <Justfn>	[0..1]			1228
	Value <Val>	[1..1]	Quantity		1228
	Rate <Rate>	[1..1]			1229
{Or	NumberOfInstructions <NbOfInstrs>	[1..1]	Rate		1229
Or}	ValueOfInstructions <ValOfInstrs>	[1..1]	Rate		1229

5.1.5.2.1 Total <Ttl>

Presence: [1..1]

Definition: Total of all types of settlement transactions.

Total <Ttl> contains the following elements (see "[SettlementTotalData1](#)" on page 1245 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Settled <Sttld>	[1..1]	±		1245
	Failed <Faild>	[1..1]	±		1245
	Total <Ttl>	[1..1]	±		1245
	FailedRate <FaildRate>	[1..1]	±		1246

5.1.5.2.2 FailureReason <FailRsn>

Presence: [1..1]

Definition: Further details on the reason for the settlement fails.

FailureReason <FailRsn> contains the following **SettlementFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AverageDuration <AvrgDrtn>	[0..1]	Quantity		1227
	Description <Desc>	[1..*]			1227
	MainReasons <MainRsns>	[1..1]	Text		1227
	EfficiencyImprovement <EffcncyImprvmt>	[1..1]	Text		1227

5.1.5.2.2.1 AverageDuration <AvrgDrtn>

Presence: [0..1]

Definition: Average duration of settlement fails as number of days (difference between actual settlement date and intended settlement date, weighted for the value of the settlement fail).

Usage:

Duration of fails is value based.

Datatype: "Max2Fraction1NonNegativeNumber" on page 1251

5.1.5.2.2.2 Description <Desc>

Presence: [1..*]

Definition: Detailed description of the failure reasons.

Description <Desc> contains the following **SettlementFailureReason2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MainReasons <MainRsns>	[1..1]	Text		1227
	EfficiencyImprovement <EffcncyImprvmt>	[1..1]	Text		1227

5.1.5.2.2.2.1 MainReasons <MainRsns>

Presence: [1..1]

Definition: Main reasons for settlement fails during the reporting period.

Datatype: "Max2048Text" on page 1252

5.1.5.2.2.2.2 EfficiencyImprovement <EffcncyImprvmt>

Presence: [1..1]

Definition: Measures to improve settlement efficiency.

Datatype: "Max2048Text" on page 1252

5.1.5.2.3 EligibleForDerogation <ElgblForDrtn>

Presence: [1..1]

Definition: Eligible for derogation under the local regulation on settlement discipline, including the justification.

Impacted by: C3 "JustificationPresenceRule"

EligibleForDerogation <ElgblForDrgrtn> contains the following **SettlementFailsDerogation1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	EligibilityIndicator <ElgbltyInd>	[1..1]	Indicator		1228
	Justification <Justfn>	[0..1]			1228
	Value <Val>	[1..1]	Quantity		1228
	Rate <Rate>	[1..1]			1229
{Or	NumberOfInstructions <NbOfInstrs>	[1..1]	Rate		1229
Or}	ValueOfInstructions <ValOfInstrs>	[1..1]	Rate		1229

Constraints

- **JustificationPresenceRule**

If EligibilityIndicator is equal to true, then Justification must be present.

On Condition

/EligibilityIndicator is equal to value 'true'

Following Must be True

/Justification Must be present

5.1.5.2.3.1 EligibilityIndicator <ElgbltyInd>

Presence: [1..1]

Definition: Defines whether the item is eligible for derogation or not.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1251):

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

5.1.5.2.3.2 Justification <Justfn>

Presence: [0..1]

Definition: Justification for the derogation.

Justification <Justfn> contains the following **SettlementFailsJustification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value <Val>	[1..1]	Quantity		1228
	Rate <Rate>	[1..1]			1229
{Or	NumberOfInstructions <NbOfInstrs>	[1..1]	Rate		1229
Or}	ValueOfInstructions <ValOfInstrs>	[1..1]	Rate		1229

5.1.5.2.3.2.1 Value <Val>

Presence: [1..1]

Definition: Specifies the value of settlement fails, which does not exceed the limit value as specified in the local regulation.

Datatype: "Max20PositiveDecimalNumber" on page 1251

5.1.5.2.3.2.2 Rate <Rate>

Presence: [1..1]

Definition: Specifies the rate of settlement fails, which does not exceed the limits rate as specified in the local regulation.

Rate <Rate> contains one of the following **SettlementDataRate1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NumberOfInstructions <NbOfInstrs>	[1..1]	Rate		1229
Or}	ValueOfInstructions <ValOfInstrs>	[1..1]	Rate		1229

5.1.5.2.3.2.2.1 NumberOfInstructions <NbOfInstrs>

Presence: [1..1]

Definition: Specifies the rate of settlement fails, based either on the number of settlement instructions or on the value of settlement instructions, is lower than the ceiling rate as specified in the local regulation.

Datatype: "PercentageRate" on page 1252

5.1.5.2.3.2.2.2 ValueOfInstructions <ValOfInstrs>

Presence: [1..1]

Definition: Specifies the rate of settlement fails, based either on the value of settlement instructions, is lower than the ceiling rate as specified in the local regulation.

Datatype: "PercentageRate" on page 1252

5.1.5.3 SettlementTotalData1Choice

Definition: Specifies the aggregated data of settlement instructions or explicit no data report.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

5.1.5.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to ESMA as per daily submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1249

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

5.1.5.3.2 Data <Data>*Presence:* [1..1]*Definition:* Aggregated data of settlement instructions.**Data <Data>** contains the following elements (see "[SettlementTotalData1](#)" on page 1245 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Settled <Sttld>	[1..1]	±		1245
	Failed <Faild>	[1..1]	±		1245
	Total <Ttl>	[1..1]	±		1245
	FailedRate <FaildRate>	[1..1]	±		1246

5.1.5.4 SettlementFailsData3*Definition:* Specifies the aggregated data of settlement fails instructions.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Total <Ttl>	[1..1]	±		1232
	ParticipantInFail <PtcptInFail>	[0..1]			1232
	HighestInVolume <HghstInVol>	[1..*]			1233
	LEI <LEI>	[1..1]	IdentifierSet		1233
	Rank <Rank>	[1..1]	Text		1233
	Aggregate <Aggt>	[1..1]	±		1233
	HighestInValue <HghstInVal>	[1..*]			1234
	LEI <LEI>	[1..1]	IdentifierSet		1234
	Rank <Rank>	[1..1]	Text		1234
	Aggregate <Aggt>	[1..1]	±		1234
	FailsPerCurrency <FlsPerCcy>	[0..*]			1235
	Currency <Ccy>	[1..1]	CodeSet	C1	1235
	Data <Data>	[1..1]	±		1235
	FailsPerFinancialInstrumentType <FlsPerFinInstrmTp>	[0..1]			1235
	Equity <Eqty>	[1..1]	±		1236
	SovereignDebt <SvrgrnDebt>	[1..1]	±		1236
	Bond <Bd>	[1..1]	±		1236
	OtherTransferableSecurities <OthrTrfblScities>	[1..1]	±		1237
	ExchangeTradedFunds <XchgTraddFnds>	[1..1]	±		1237
	CollectiveInvestmentUndertakings <ClctvInvstmtUdrtkgs>	[1..1]	±		1237
	MoneyMarketInstrument <MnyMktInstrm>	[1..1]	±		1237
	EmissionAllowance <EmssnAllwnc>	[1..1]	±		1238
	Other <Othr>	[1..1]	±		1238
	SecuritiesInFail <ScitiesInFail>	[0..1]			1238
	HighestInVolume <HghstInVol>	[1..*]			1239
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C3, C4, C5, C6, C7	1239
	Rank <Rank>	[1..1]	Text		1240
	HighestInValue <HghstInVal>	[1..*]			1240
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C3, C4, C5, C6, C7	1241

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Rank <Rank>	[1..1]	Text		1242
	FailsPerTransactionType <FlsPerTxTp>	[0..1]			1242
	SecuritiesBuyOrSell <SctiesBuyOrSell>	[1..1]	±		1242
	CollateralManagementOperation <CollMgmtOpr>	[1..1]	±		1242
	SecuritiesLendingOrBorrowing <SctiesLndgOrBrwg>	[1..1]	±		1243
	RepurchaseAgreement <RpAgrmt>	[1..1]	±		1243
	Other <Othr>	[1..1]	±		1243
	TotalSettlementPenalties <TtlSttlmPnlties>	[0..1]	±		1243
	FailureReason <FailRsn>	[1..1]			1244
	AverageDuration <AvrgDrtn>	[0..1]	Quantity		1244
	Description <Desc>	[1..*]			1244
	MainReasons <MainRsns>	[1..1]	Text		1244
	EfficiencyImprovement <EffcncyImprvmt>	[1..1]	Text		1244

5.1.5.4.1 Total <Ttl>

Presence: [1..1]

Definition: Total of all types of settlement transactions.

Total <Ttl> contains the following elements (see "[SettlementTotalData1](#)" on page 1245 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Settled <Sttld>	[1..1]	±		1245
	Failed <Faild>	[1..1]	±		1245
	Total <Ttl>	[1..1]	±		1245
	FailedRate <FaildRate>	[1..1]	±		1246

5.1.5.4.2 ParticipantInFail <PtcptInFail>

Presence: [0..1]

Definition: Further details on the central securities depositories participants with the highest rates of settlement fails.

ParticipantInFail <PtcptInFail> contains the following **SettlementFailsParticipantRange1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HighestInVolume <HghstInVol>	[1..*]			1233
	LEI <LEI>	[1..1]	IdentifierSet		1233
	Rank <Rank>	[1..1]	Text		1233
	Aggregate <Aggt>	[1..1]	±		1233
	HighestInValue <HghstInVal>	[1..*]			1234
	LEI <LEI>	[1..1]	IdentifierSet		1234
	Rank <Rank>	[1..1]	Text		1234
	Aggregate <Aggt>	[1..1]	±		1234

5.1.5.4.2.1 HighestInVolume <HghstInVol>

Presence: [1..*]

Definition: Participant with the highest volume of settlement fails.

HighestInVolume <HghstInVol> contains the following **SettlementFailsParticipant1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LEI <LEI>	[1..1]	IdentifierSet		1233
	Rank <Rank>	[1..1]	Text		1233
	Aggregate <Aggt>	[1..1]	±		1233

5.1.5.4.2.1.1 LEI <LEI>

Presence: [1..1]

Definition: Legal entity identification of the participant in the securities settlement system.

Datatype: "LEIIdentifier" on page 1250

5.1.5.4.2.1.2 Rank <Rank>

Presence: [1..1]

Definition: Ranking of the top participants with the highest rate of settlement fails.

Datatype: "Max2NumericText" on page 1253

5.1.5.4.2.1.3 Aggregate <Aggt>

Presence: [1..1]

Definition: Aggregated data of the settlement instructions.

Aggregate <Aggt> contains the following elements (see "SettlementTotalData1" on page 1245 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Settled <Sttld>	[1..1]	±		1245
	Failed <Faild>	[1..1]	±		1245
	Total <Ttl>	[1..1]	±		1245
	FailedRate <FaildRate>	[1..1]	±		1246

5.1.5.4.2.2 HighestInValue <HghstInVal>

Presence: [1..*]

Definition: Participant with the highest value of settlement fails.

HighestInValue <HghstInVal> contains the following **SettlementFailsParticipant1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LEI <LEI>	[1..1]	IdentifierSet		1234
	Rank <Rank>	[1..1]	Text		1234
	Aggregate <Aggt>	[1..1]	±		1234

5.1.5.4.2.2.1 LEI <LEI>

Presence: [1..1]

Definition: Legal entity identification of the participant in the securities settlement system.

Datatype: "LEIIdentifier" on page 1250

5.1.5.4.2.2.2 Rank <Rank>

Presence: [1..1]

Definition: Ranking of the top participants with the highest rate of settlement fails.

Datatype: "Max2NumericText" on page 1253

5.1.5.4.2.2.3 Aggregate <Aggt>

Presence: [1..1]

Definition: Aggregated data of the settlement instructions.

Aggregate <Aggt> contains the following elements (see "SettlementTotalData1" on page 1245 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Settled <Sttld>	[1..1]	±		1245
	Failed <Faild>	[1..1]	±		1245
	Total <Ttl>	[1..1]	±		1245
	FailedRate <FaildRate>	[1..1]	±		1246

5.1.5.4.3 FailsPerCurrency <FlsPerCcy>

Presence: [0..*]

Definition: Further details on the settlement fails per currency.

FailsPerCurrency <FlsPerCcy> contains the following **SettlementFailsCurrency2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Currency <Ccy>	[1..1]	CodeSet	C1	1235
	Data <Data>	[1..1]	±		1235

5.1.5.4.3.1 Currency <Ccy>

Presence: [1..1]

Definition: Currency of the cash counter value specified in a settlement instruction.

Usage: this is the currency in which the aggregate values have to be reported for the settlement fails per currency.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 1247

Constraints

- **ActiveCurrency**

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

5.1.5.4.3.2 Data <Data>

Presence: [1..1]

Definition: Aggregated data of all settlement transactions per currency.

Data <Data> contains the following elements (see "SettlementTotalData1" on page 1245 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Settled <Sttld>	[1..1]	±		1245
	Failed <Faild>	[1..1]	±		1245
	Total <Ttl>	[1..1]	±		1245
	FailedRate <FaildRate>	[1..1]	±		1246

5.1.5.4.4 FailsPerFinancialInstrumentType <FlsPerFinInstrmTp>

Presence: [0..1]

Definition: Further details on the settlement fails per financial instrument type.

FailsPerFinancialInstrumentType <FlsPerFinInstrmTp> contains the following **SettlementFailsInstrument2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Equity <Eqty>	[1..1]	±		1236
	SovereignDebt <SvrgrnDebt>	[1..1]	±		1236
	Bond <Bd>	[1..1]	±		1236
	OtherTransferableSecurities <OthrTrfblScities>	[1..1]	±		1237
	ExchangeTradedFunds <XchgTraddFnds>	[1..1]	±		1237
	CollectiveInvestmentUndertakings <CllctvInvstmtUdrtkgs>	[1..1]	±		1237
	MoneyMarketInstrument <MnyMktInstrm>	[1..1]	±		1237
	EmissionAllowance <EmssnAllwnc>	[1..1]	±		1238
	Other <Othr>	[1..1]	±		1238

5.1.5.4.4.1 Equity <Eqty>

Presence: [1..1]

Definition: Shares in companies and other securities equivalent to shares in companies, partnerships or other entities, and depositary receipts in respect of share.

Equity <Eqty> contains one of the following elements (see ["SettlementTotalData1Choice"](#) on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

5.1.5.4.4.2 SovereignDebt <SvrgrnDebt>

Presence: [1..1]

Definition: Debt instrument issued by a sovereign issuer.

SovereignDebt <SvrgrnDebt> contains one of the following elements (see ["SettlementTotalData1Choice"](#) on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

5.1.5.4.4.3 Bond <Bd>

Presence: [1..1]

Definition: Bonds other than sovereign debt.

Bond <Bd> contains one of the following elements (see ["SettlementTotalData1Choice"](#) on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

5.1.5.4.4.4 OtherTransferableSecurities <OthrTrfblScities>

Presence: [1..1]

Definition: Securities meeting the criteria laid down in the relevant legislation.

OtherTransferableSecurities <OthrTrfblScities> contains one of the following elements (see ["SettlementTotalData1Choice"](#) on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

5.1.5.4.4.5 ExchangeTradedFunds <XchgTraddFnds>

Presence: [1..1]

Definition: Relates to a fund of which at least one unit or share class is traded throughout the day on at least one trading venue and with at least one market maker which takes action to ensure that the price of its units or shares on the trading venue does not vary significantly from its net asset value and, where applicable, from its indicative net asset value, as referred to in the relevant legislation.

ExchangeTradedFunds <XchgTraddFnds> contains one of the following elements (see ["SettlementTotalData1Choice"](#) on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

5.1.5.4.4.6 CollectiveInvestmentUndertakings <ClctvInvstmtUdrtkgs>

Presence: [1..1]

Definition: Units in collective investment undertakings, other than ETFs.

CollectiveInvestmentUndertakings <ClctvInvstmtUdrtkgs> contains one of the following elements (see ["SettlementTotalData1Choice"](#) on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

5.1.5.4.4.7 MoneyMarketInstrument <MnyMktInstrm>

Presence: [1..1]

Definition: Money market instruments other than sovereign debts.

MoneyMarketInstrument <MnyMktInstrm> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

5.1.5.4.4.8 EmissionAllowance <EmssnAllwnc>

Presence: [1..1]

Definition: Relates to emission allowances which are tradable according to the relevant legislation.

EmissionAllowance <EmssnAllwnc> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

5.1.5.4.4.9 Other <Othr>

Presence: [1..1]

Definition: Covers any financial instruments not covered as a dedicated category.

Other <Othr> contains one of the following elements (see "[SettlementTotalData1Choice](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

5.1.5.4.5 SecuritiesInFail <SctiesInFail>

Presence: [0..1]

Definition: Further details on the securities with the highest rates of settlement fails.

SecuritiesInFail <SctiesInFail> contains the following **SettlementFailsSecuritiesRange1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HighestInVolume <HghstInVol>	[1..*]			1239
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C3, C4, C5, C6, C7	1239
	Rank <Rank>	[1..1]	Text		1240
	HighestInValue <HghstInVal>	[1..*]			1240
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C3, C4, C5, C6, C7	1241
	Rank <Rank>	[1..1]	Text		1242

5.1.5.4.5.1 HighestInVolume <HghstInVol>

Presence: [1..*]

Definition: Securities with the highest volume of settlement fails.

HighestInVolume <HghstInVol> contains the following **SettlementFailsSecurities1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C3, C4, C5, C6, C7	1239
	Rank <Rank>	[1..1]	Text		1240

5.1.5.4.5.1.1 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Financial instruments representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: C3 "DescriptionPresenceRule", C4 "DescriptionUsageRule", C5 "ISINGuideline", C6 "ISINPresenceRule", C7 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification19" on page 1220 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1221
	OtherIdentification <OthrId>	[0..*]			1221
	Identification <Id>	[1..1]	Text		1222
	Suffix <Sfx>	[0..1]	Text		1222
	Type <Tp>	[1..1]	±		1222
	Description <Desc>	[0..1]	Text		1222

Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

5.1.5.4.5.1.2 Rank <Rank>

Presence: [1..1]

Definition: Ranking of the top financial instruments with the highest rate of settlement fails.

Datatype: "Max2NumericText" on page 1253

5.1.5.4.5.2 HighestInValue <HghstInVal>

Presence: [1..*]

Definition: Securities with the highest value of settlement fails.

HighestInValue <HghstInVal> contains the following **SettlementFailsSecurities1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C3, C4, C5, C6, C7	1241
	Rank <Rank>	[1..1]	Text		1242

5.1.5.4.5.2.1 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Financial instruments representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: C3 "DescriptionPresenceRule", C4 "DescriptionUsageRule", C5 "ISINGuideline", C6 "ISINPresenceRule", C7 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification19" on page 1220 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1221
	OtherIdentification <OthrId>	[0..*]			1221
	Identification <Id>	[1..1]	Text		1222
	Suffix <Sfx>	[0..1]	Text		1222
	Type <Tp>	[1..1]	±		1222
	Description <Desc>	[0..1]	Text		1222

Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

```
On Condition
  /OtherIdentification[*] is absent
Following Must be True
```

/ISIN Must be present
Or /Description Must be present

5.1.5.4.5.2.2 Rank <Rank>

Presence: [1..1]

Definition: Ranking of the top financial instruments with the highest rate of settlement fails.

Datatype: "Max2NumericText" on page 1253

5.1.5.4.6 FailsPerTransactionType <FlsPerTxTp>

Presence: [0..1]

Definition: Further details on the settlement fails per transaction type.

FailsPerTransactionType <FlsPerTxTp> contains the following **SettlementFailsTransactionType2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesBuyOrSell <SctiesBuyOrSell>	[1..1]	±		1242
	CollateralManagementOperation <CollMgmtOpr>	[1..1]	±		1242
	SecuritiesLendingOrBorrowing <SctiesLndgOrBrrwg>	[1..1]	±		1243
	RepurchaseAgreement <RpAgrmt>	[1..1]	±		1243
	Other <Othr>	[1..1]	±		1243

5.1.5.4.6.1 SecuritiesBuyOrSell <SctiesBuyOrSell>

Presence: [1..1]

Definition: Purchase or sale of securities.

SecuritiesBuyOrSell <SctiesBuyOrSell> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

5.1.5.4.6.2 CollateralManagementOperation <CollMgmtOpr>

Presence: [1..1]

Definition: Relates to securities transfers aiming to provide or to return collateral.

CollateralManagementOperation <CollMgmtOpr> contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

5.1.5.4.6.3 SecuritiesLendingOrBorrowing <SctiesLndgOrBrrwg>*Presence:* [1..1]*Definition:* Relates to a securities lending or borrowing operation.**SecuritiesLendingOrBorrowing <SctiesLndgOrBrrwg>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

5.1.5.4.6.4 RepurchaseAgreement <RpAgrmt>*Presence:* [1..1]*Definition:* Repurchase transactions.**RepurchaseAgreement <RpAgrmt>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

5.1.5.4.6.5 Other <Othr>*Presence:* [1..1]*Definition:* Covers any securities transactions type not covered as a dedicated type.**Other <Othr>** contains one of the following elements (see "SettlementTotalData1Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		1229
Or}	Data <Data>	[1..1]	±		1230

5.1.5.4.7 TotalSettlementPenalties <TtISttlmPnlities>*Presence:* [0..1]*Definition:* Total of all types of settlement penalties (such as total of late matching and settlement fails).**TotalSettlementPenalties <TtISttlmPnlities>** contains the following elements (see "SettlementDataVolume2" on page 1246 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Volume <Vol>	[1..1]	Quantity		1246
	Value <Val>	[1..1]	Quantity		1246

5.1.5.4.8 FailureReason <FailRsn>*Presence:* [1..1]*Definition:* Further details on the reason for the settlement fails.**FailureReason <FailRsn>** contains the following **SettlementFailureReason3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AverageDuration <AvrgDrtn>	[0..1]	Quantity		1244
	Description <Desc>	[1..*]			1244
	MainReasons <MainRsns>	[1..1]	Text		1244
	EfficiencyImprovement <EffcncyImprvmt>	[1..1]	Text		1244

5.1.5.4.8.1 AverageDuration <AvrgDrtn>*Presence:* [0..1]*Definition:* Average duration of settlement fails as number of days (difference between actual settlement date and intended settlement date, weighted for the value of the settlement fail).*Usage:*

Duration of fails is value based.

Datatype: "Max2Fraction1NonNegativeNumber" on page 1251**5.1.5.4.8.2 Description <Desc>***Presence:* [1..*]*Definition:* Detailed description of the failure reasons.**Description <Desc>** contains the following **SettlementFailureReason2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MainReasons <MainRsns>	[1..1]	Text		1244
	EfficiencyImprovement <EffcncyImprvmt>	[1..1]	Text		1244

5.1.5.4.8.2.1 MainReasons <MainRsns>*Presence:* [1..1]*Definition:* Main reasons for settlement fails during the reporting period.*Datatype:* "Max2048Text" on page 1252**5.1.5.4.8.2.2 EfficiencyImprovement <EffcncyImprvmt>***Presence:* [1..1]*Definition:* Measures to improve settlement efficiency.*Datatype:* "Max2048Text" on page 1252

5.1.5.5 SettlementTotalData1

Definition: Specifies the aggregated data of settlement instructions.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Settled <Sttld>	[1..1]	±		1245
	Failed <Faild>	[1..1]	±		1245
	Total <Ttl>	[1..1]	±		1245
	FailedRate <FaildRate>	[1..1]	±		1246

5.1.5.5.1 Settled <Sttld>

Presence: [1..1]

Definition: Aggregated volume and value of settlement instructions settled during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

Settled <Sttld> contains the following elements (see "[SettlementDataVolume2](#)" on page 1246 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Volume <Vol>	[1..1]	Quantity		1246
	Value <Val>	[1..1]	Quantity		1246

5.1.5.5.2 Failed <Faild>

Presence: [1..1]

Definition: Aggregated volume and value of settlement instructions failed during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

Failed <Faild> contains the following elements (see "[SettlementDataVolume2](#)" on page 1246 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Volume <Vol>	[1..1]	Quantity		1246
	Value <Val>	[1..1]	Quantity		1246

5.1.5.5.3 Total <Ttl>

Presence: [1..1]

Definition: Aggregated total volume and value of settlement instructions performed (settled and failed) during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

Total <Ttl> contains the following elements (see "[SettlementDataVolume2](#)" on page 1246 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Volume <Vol>	[1..1]	Quantity		1246
	Value <Val>	[1..1]	Quantity		1246

5.1.5.5.4 FailedRate <FaildRate>

Presence: [1..1]

Definition: Rate of failed settlement instructions compared to the total volume and value, of settlement instructions performed (settled and failed) during the period covered by the report.

FailedRate <FaildRate> contains the following elements (see "[SettlementDataRate2](#)" on page 1225 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Volume <Vol>	[1..1]	Rate		1225
	Value <Val>	[1..1]	Rate		1225

5.1.5.6 SettlementDataVolume2

Definition: Aggregated values and volumes of settlements instructions for a specific type of financial instruments, type of transaction, type of clients, and cash transfers.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Volume <Vol>	[1..1]	Quantity		1246
	Value <Val>	[1..1]	Quantity		1246

5.1.5.6.1 Volume <Vol>

Presence: [1..1]

Definition: Specifies the aggregated volume of settlement instructions, in terms of failed, settled transactions and total transactions.

Datatype: "[Max20PositiveNumber](#)" on page 1251

5.1.5.6.2 Value <Val>

Presence: [1..1]

Definition: Specifies the aggregated value of settlement instructions, in terms of failed, settled transactions and total transactions.

Datatype: "[Max20PositiveDecimalNumber](#)" on page 1251

5.2 Message Datatypes

5.2.1 CodeSet

5.2.1.1 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.

5.2.1.2 CountryCode

Definition: Code to identify a country, a dependency, or another area of particular geopolitical interest, on the basis of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

Type: CodeSet

Format

pattern [A-Z]{2,2}

Constraints

- **Country**

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

5.2.1.3 ExternalFinancialInstrumentIdentificationType1Code

Definition: Specifies the external financial instrument identification type scheme name code in the format of character string with a maximum length of 4 characters.

The list of valid codes is an external code list published separately.

External code sets can be downloaded from www.iso20022.org.

Type: CodeSet

Format

minLength 1

maxLength 4

5.2.1.4 ExternalValidationRuleIdentification1Code

Definition: Specifies the external validation rule identification scheme name code in the format of character string with a maximum length of 4 characters.

The list of valid codes is an external code list published separately.

External code sets can be downloaded from www.iso20022.org.

Type: CodeSet

Format

minLength 1
maxLength 4

5.2.1.5 ReportingMessageStatus1Code

Definition: Specifies the status of a whole message processing.

Type: CodeSet

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

5.2.1.6 ReportingRecordStatus1Code

Definition: Specifies the status of the processing of an individual record within a message.

Type: CodeSet

CodeName	Name	Definition
ACPT	Accepted	Record has been accepted.

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

5.2.1.7 ReportPeriodActivity1Code

Definition: Specifies the type of report activity for a specific reporting period.

Type: CodeSet

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

5.2.1.8 TransactionOperationType4Code

Definition: Specifies the transaction operation action type.

Type: CodeSet

CodeName	Name	Definition
NEWT	NewTransaction	Transaction is a new transaction.
AMND	Amendment	Transaction amends a previously sent transaction.
CANC	Cancellation	Transaction requests the deletion/cancellation of a previously sent transaction.

5.2.2 Date

5.2.2.1 ISODate

Definition: A particular point in the progression of time in a calendar year expressed in the YYYY-MM-DD format. This representation is defined in "XML Schema Part 2: Datatypes Second Edition - W3C Recommendation 28 October 2004" which is aligned with ISO 8601.

Type: Date

5.2.3 DateTime

5.2.3.1 ISODateTime

Definition: A particular point in the progression of time defined by a mandatory date and a mandatory time component, expressed in either UTC time format (YYYY-MM-DDThh:mm:ss.sssZ), local time with UTC offset format (YYYY-MM-DDThh:mm:ss.sss+/-hh:mm), or local time format (YYYY-MM-DDThh:mm:ss.sss). These representations are defined in "XML Schema Part 2: Datatypes Second Edition - W3C Recommendation 28 October 2004" which is aligned with ISO 8601.

Note on the time format:

1) beginning / end of calendar day

00:00:00 = the beginning of a calendar day

24:00:00 = the end of a calendar day

2) fractions of second in time format

Decimal fractions of seconds may be included. In this case, the involved parties shall agree on the maximum number of digits that are allowed.

Type: DateTime

5.2.4 IdentifierSet

5.2.4.1 ISINOct2015Identifier

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

Type: IdentifierSet

Identification scheme: ANNA; ISINIdentifier

Format

pattern [A-Z]{2,2}[A-Z0-9]{9,9}[0-9]{1,1}

5.2.4.2 LEIIdentifier

Definition: Legal Entity Identifier is a code allocated to a party as described in ISO 17442 "Financial Services - Legal Entity Identifier (LEI)".

Type: IdentifierSet

Identification scheme: Global LEI System; LEIIdentifier

Format

pattern [A-Z0-9]{18,18}[0-9]{2,2}

5.2.5 Indicator

5.2.5.1 TrueFalseIndicator

Definition: A flag indicating a True or False value.

Type: Indicator

Meaning When True: True

Meaning When False: False

5.2.6 Quantity

5.2.6.1 Max20PositiveDecimalNumber

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

Type: Quantity

Format

minInclusive	0
totalDigits	20
fractionDigits	2

5.2.6.2 Max20PositiveNumber

Definition: Number of objects represented as an integer.

Type: Quantity

Format

minInclusive	0
totalDigits	20
fractionDigits	0

5.2.6.3 Max2Fraction1NonNegativeNumber

Definition: Number of objects represented as a non negative decimal number, for example 1.1 or 8.0.

Type: Quantity

Format

minInclusive	0
maxInclusive	9.9
totalDigits	2
fractionDigits	1

5.2.7 Rate

5.2.7.1 PercentageRate

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

Type: Rate

Format

totalDigits	11
fractionDigits	10
baseValue	100.0

5.2.8 Text

5.2.8.1 Max140Text

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

Type: Text

Format

minLength	1
maxLength	140

5.2.8.2 Max15NumericText

Definition: Specifies a numeric string with a maximum length of 15 digits.

Type: Text

Format

pattern	[0-9]{1,15}
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5.2.8.3 Max16Text

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

Type: Text

Format

minLength	1
maxLength	16

5.2.8.4 Max2048Text

Definition: Specifies a character string with a maximum length of 2048 characters.

Type: Text

Format

minLength	1
maxLength	2048

5.2.8.5 Max256Text

Definition: Specifies a character string with a maximum length of 256 characters.

Type: Text

Format

minLength	1
maxLength	256

5.2.8.6 Max2NumericText

Definition: Specifies a numeric string with a maximum length of 2 digits.

Type: Text

Format

pattern	[0-9]{1,2}
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5.2.8.7 Max350Text

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

Type: Text

Format

minLength	1
maxLength	350

5.2.8.8 Max35Text

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

Type: Text

Format

minLength	1
maxLength	35

5.2.8.9 PhoneNumber

Definition: The collection of information which identifies a specific phone or FAX number as defined by telecom services.

It consists of a "+" followed by the country code (from 1 to 3 characters) then a "-" and finally, any combination of numbers, "(", ")", "+", and "-" (up to 30 characters).

Type: Text

Format

pattern \+[0-9]{1,3}-[0-9()+\-\]{1,30}