

ISO 20022

# Financial Instruments and Transactions Regulatory Reporting (Trade Repository Reporting) - ISO - Latest

## Message Definition Report - Part 2

Approved by the Securities SEG on 31 August 2020.

This document provides details of the Message Definitions for Financial Instruments and Transactions Regulatory Reporting (Trade Repository Reporting) - ISO - Latest.

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# 1 Message Set Overview

## Introduction

This message set provides for the specification of the Financial Instrument Reporting (Trade Repository reporting) requirements.

## 1.1 List of MessageDefinitions

The following table lists all MessageDefinitions described in this book.

MessageDefinition	Definition
auth.029.001.02 DerivativesTradeReportQueryV02	The DerivativesTradeReportQuery message is sent by the supervisory authority system to the trade repositories, to query data based on the search criteria for the trade transaction as defined by the system user.
auth.030.001.01 DerivativesTradeReportV01	The DerivativesTradeReport is sent by the trade repositories (TRs) to the users as a response to a query to provide transaction data.
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.090.001.01 DerivativesTradePositionSetReportV01	The DerivativesTradePositionSetReport message is sent by the trade repositories to the supervisory authority system, to report aggregated exposures between a pair of counterparties that comprise positions sets, collateral position sets, currency positions sets and currency collateral position sets.
auth.091.001.01 DerivativesTradeReconciliationStatisticalReportV01	The DerivativesTradeReportReconciliationStatisticalReport message is sent by the trade repositories to the supervisory authority system, to report cumulative information within the reference period for the reconciliation status of the reported and outstanding derivatives.
auth.092.001.02 DerivativesTradeRejectionStatisticalReportV02	The DerivativesTradeRejectionStatisticalReport message is sent by the the trade repositories to the supervisory authority system, to report statistical information on derivatives submissions.

## **2 auth.029.001.02 DerivativesTradeReportQueryV02**

### **2.1 MessageDefinition Functionality**

The DerivativesTradeReportQuery message is sent by the supervisory authority system to the trade repositories, to query data based on the search criteria for the trade transaction as defined by the system user.

#### Outline

The DerivativesTradeReportQueryV02 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. RequestingAuthority

Indicates the authority that requests the query report.

B. TradeQueryData

Criteria for defining recurrent and ad-hoc queries.

C. SupplementaryData

Additional information that cannot 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> <DerivsTradRptQry>	[1..1]			
	<b>RequestingAuthority</b> <RqstngAuthrty>	[1..1]	±		6
	<b>TradeQueryData</b> <TradQryData>	[1..1]			7
{Or	<b>AdHocQuery</b> <AdHocQry>	[1..1]		C12	8
	<b>TradeLifeCycleHistory</b> <TradLifeCyclHstry>	[1..1]	Indicator		9
	<b>OutstandingTradeIndicator</b> <OutsdngTradInd>	[1..1]	Indicator		9
	<b>TradePartyCriteria</b> <TradPtyCrit>	[0..1]	±	C6	10
	<b>FinancialInstrumentCriteria</b> <FinInstrmCrit>	[0..1]	±	C8	10
	<b>TimeCriteria</b> <TmCrit>	[0..1]	±	C9	11
	<b>OtherCriteria</b> <OthrCrit>	[0..1]		C10	11
	<b>ActionType</b> <ActnTp>	[0..*]	CodeSet		12
	<b>ExecutionVenue</b> <ExctnVn>	[0..1]	±		12
	<b>NatureOfCounterparty</b> <NtrOfCtrPty>	[0..1]	CodeSet		13
	<b>CorporateSector</b> <CorpSctr>	[0..1]	±		13
	<b>AssetClass</b> <AsstClss>	[0..*]	CodeSet		13
	<b>ProductClassification</b> <PdctClssfctn>	[0..1]	±		14
Or}	<b>RecurrentQuery</b> <RcrntQry>	[1..1]			14
	<b>QueryType</b> <QryTp>	[1..1]	Text		14
	<b>Frequency</b> <Frqcy>	[1..1]		C3, C4, C5	14
	<b>FrequencyType</b> <FrqcyTp>	[1..1]	CodeSet		15
	<b>DeliveryDay</b> <DlvryDay>	[0..*]	CodeSet		15
	<b>DayOfMonth</b> <DayOfMnth>	[0..*]	Quantity		16
	<b>ValidUntil</b> <VldUntil>	[1..1]	Date		16
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C11	16

## 2.3 Constraints

### C1 AnyBIC

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

**C2 Country**

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

**C3 Frequency1Rule**

If FrequencyType is Adhoc (ADHO), then DeliveryDay must be present.

**C4 Frequency2Rule**

If FrequencyType is Weekly (WEEK), then DeliveryDay must be present and may occur only once.

**C5 Frequency3Rule**

If FrequencyType is Monthly (MNTH), then DayOfMonth must be present and may occur only once.

**C6 OneElementPresentRule**

At least one of ReportingCounterparty, OtherCounterparty, Beneficiary, SubmittingAgent, Broker or CCP must be present.

**C7 OneElementPresentRule**

At least one of the 3 elements must be present.

**C8 OneElementPresentRule**

At least one of Identification or UnderlyingInstrumentIdentification must be present.

**C9 OneElementPresentRule**

At least one of the 4 elements must be present.

**C10 OneElementPresentRule**

At least one of the 6 elements must be present.

**C11 SupplementaryDataRule**

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

**C12 TimeCriteriaReportingDateTimeRule**

If TradeLifeCycleHistory equals false, then TimeCriteria/ReportingDateTime must be absent.

## 2.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 2.4.1 RequestingAuthority <RqstngAuthrty>

*Presence:* [1..1]

*Definition:* Indicates the authority that requests the query report.

**RequestingAuthority <RqstngAuthrty>** contains one of the following elements (see "PartyIdentification121Choice" on page 458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	458
Or	LegalEntityIdentifier <LglnTtyldr>	[1..1]	IdentifierSet		459
Or	NameAndAddress <NmAndAdr>	[1..1]	±		459
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		459

## 2.4.2 TradeQueryData <TradQryData>

*Presence:* [1..1]

*Definition:* Criteria for defining recurrent and ad-hoc queries.

**TradeQueryData <TradQryData>** contains one of the following **TradeReportQuery10Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AdHocQuery</b> <AdHocQry>	[1..1]		C12	8
	<b>TradeLifeCycleHistory</b> <TradLifeCyclHstry>	[1..1]	Indicator		9
	<b>OutstandingTradeIndicator</b> <OutsdngTradInd>	[1..1]	Indicator		9
	<b>TradePartyCriteria</b> <TradPtyCrit>	[0..1]	±	C6	10
	<b>FinancialInstrumentCriteria</b> <FinInstrmCrit>	[0..1]	±	C8	10
	<b>TimeCriteria</b> <TmCrit>	[0..1]	±	C9	11
	<b>OtherCriteria</b> <OthrCrit>	[0..1]		C10	11
	<b>ActionType</b> <ActnTp>	[0..*]	CodeSet		12
	<b>ExecutionVenue</b> <ExctnVn>	[0..1]	±		12
	<b>NatureOfCounterparty</b> <NtrOfCtrPty>	[0..1]	CodeSet		13
	<b>CorporateSector</b> <CorpSctr>	[0..1]	±		13
	<b>AssetClass</b> <AsstClss>	[0..*]	CodeSet		13
	<b>ProductClassification</b> <PdctClssfctn>	[0..1]	±		14
Or}	<b>RecurrentQuery</b> <RcrntQry>	[1..1]			14
	<b>QueryType</b> <QryTp>	[1..1]	Text		14
	<b>Frequency</b> <Frqcy>	[1..1]		C3, C4, C5	14
	<b>FrequencyType</b> <FrqcyTp>	[1..1]	CodeSet		15
	<b>DeliveryDay</b> <DlvryDay>	[0..*]	CodeSet		15
	<b>DayOfMonth</b> <DayOfMnth>	[0..*]	Quantity		16
	<b>ValidUntil</b> <VldUntil>	[1..1]	Date		16

#### 2.4.2.1 AdHocQuery <AdHocQry>

*Presence:* [1..1]

*Definition:* Query criteria specifically applied to ad-hoc queries.

*Impacted by:* C12 "TimeCriteriaReportingDateTimeRule"

**AdHocQuery <AdHocQry>** contains the following **TradeQueryCriteria4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TradeLifeCycleHistory</b> <TradLifeCyclHstry>	[1..1]	Indicator		9
	<b>OutstandingTradeIndicator</b> <OutsdngTradInd>	[1..1]	Indicator		9
	<b>TradePartyCriteria</b> <TradPtyCrit>	[0..1]	±	C6	10
	<b>FinancialInstrumentCriteria</b> <FinInstrmCrit>	[0..1]	±	C8	10
	<b>TimeCriteria</b> <TmCrit>	[0..1]	±	C9	11
	<b>OtherCriteria</b> <OthrCrit>	[0..1]		C10	11
	<b>ActionType</b> <ActnTp>	[0..*]	CodeSet		12
	<b>ExecutionVenue</b> <ExctnVn>	[0..1]	±		12
	<b>NatureOfCounterparty</b> <NtrOfCtrPty>	[0..1]	CodeSet		13
	<b>CorporateSector</b> <CorpSctr>	[0..1]	±		13
	<b>AssetClass</b> <AsstClss>	[0..*]	CodeSet		13
	<b>ProductClassification</b> <PdctClssfctn>	[0..1]	±		14

#### Constraints

- **TimeCriteriaReportingDateTimeRule**

If TradeLifeCycleHistory equals false, then TimeCriteria/ReportingDateTime must be absent.

On Condition

/TradeLifeCycleHistory is equal to value 'false'

Following Must be True

/TimeCriteria/ReportingDateTime Must be absent

#### 2.4.2.1.1 TradeLifeCycleHistory <TradLifeCyclHstry>

*Presence:* [1..1]

*Definition:* Field to define whether the query response file will include all reports submitted for a trade [true]or only the current state of the trade [false].

If false is selected, the reporting timestamp field cannot be used.

*Datatype:* One of the following values must be used (see "[TrueFalseIndicator](#)" on page 524):

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

#### 2.4.2.1.2 OutstandingTradeIndicator <OutsdngTradInd>

*Presence:* [1..1]

*Definition:* Field to define whether if the query response file will include all trades or only the outstanding trades.

*Datatype:* One of the following values must be used (see "[TrueFalseIndicator](#)" on page 524):

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

#### 2.4.2.1.3 TradePartyCriteria <TradPtyCrit>

*Presence:* [0..1]

*Definition:* Query criteria related to counterparties.

*Impacted by:* [C6 "OneElementPresentRule"](#)

**TradePartyCriteria <TradPtyCrit>** contains the following elements (see "[TradePartyQueryCriteria3](#)" on page 454 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Operator <Oprtr>	[1..1]	CodeSet		454
	ReportingCounterparty <RptgCtrPty>	[0..1]	±	C7	455
	OtherCounterparty <OthrCtrPty>	[0..1]	±	C7	455
	Beneficiary <Bnfcry>	[0..1]	±	C7	456
	SubmittingAgent <SubmitgAgt>	[0..1]	±	C7	456
	Broker <Brkr>	[0..1]	±	C7	457
	CCP <CCP>	[0..1]	±	C7	457

#### Constraints

- **OneElementPresentRule**

At least one of ReportingCounterparty,OtherCounterparty, Beneficiary, SubmittingAgent, Broker or CCP must be present.

#### 2.4.2.1.4 FinancialInstrumentCriteria <FinInstrmCrit>

*Presence:* [0..1]

*Definition:* Indicates the query criteria related to financial instruments.

*Impacted by:* [C8 "OneElementPresentRule"](#)

**FinancialInstrumentCriteria <FinInstrmCrit>** contains the following elements (see "[TradeSecurityIdentificationQueryCriteria2](#)" on page 434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Operator <Oprtr>	[1..1]	CodeSet		434
	Identification <Id>	[0..*]	±		435
	UnderlyingInstrumentIdentification <UndrlygInstrmId>	[0..*]	±		435

#### Constraints

- **OneElementPresentRule**

At least one of Identification or UnderlyingInstrumentIdentification must be present.

Following Must be True  
 /Identification[\*] Must be present  
 Or /UnderlyingInstrumentIdentification[\*] Must be present

#### 2.4.2.1.5 TimeCriteria <TmCrit>

*Presence:* [0..1]

*Definition:* Query criteria related to time values.

*Impacted by:* C9 "OneElementPresentRule"

**TimeCriteria <TmCrit>** contains the following elements (see "[TradeDateTimeQueryCriteria2](#)" on page 431 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingDateTime <RptgDtTm>	[0..1]	±		432
	ExecutionDateTime <ExctnDtTm>	[0..1]	±		432
	MaturityDate <MtrtyDt>	[0..1]			432
{Or	Range <Rg>	[1..1]			432
	FromDate <FrDt>	[0..1]	Date		433
	ToDate <ToDt>	[1..1]	Date		433
Or}	NotReported <NotRptd>	[1..1]	CodeSet		433
	TerminationDate <TermtnDt>	[0..1]			433
{Or	Range <Rg>	[1..1]			433
	FromDate <FrDt>	[0..1]	Date		434
	ToDate <ToDt>	[1..1]	Date		434
Or}	NotReported <NotRptd>	[1..1]	CodeSet		434

#### Constraints

- **OneElementPresentRule**

At least one of the 4 elements must be present.

Following Must be True  
 /ReportingDateTime Must be present  
 Or /ExecutionDateTime Must be present  
 Or /MaturityDate Must be present  
 Or /TerminationDate Must be present

#### 2.4.2.1.6 OtherCriteria <OthrCrit>

*Presence:* [0..1]

*Definition:* Query criteria related to other fields.

*Impacted by:* C10 "OneElementPresentRule"

**OtherCriteria <OthrCrit>** contains the following **TradeAdditionalQueryCriteria3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ActionType</b> <ActnTp>	[0..*]	CodeSet		12
	<b>ExecutionVenue</b> <ExctnVn>	[0..1]	±		12
	<b>NatureOfCounterparty</b> <NtrOfCtrPty>	[0..1]	CodeSet		13
	<b>CorporateSector</b> <CorpSctr>	[0..1]	±		13
	<b>AssetClass</b> <AsstClss>	[0..*]	CodeSet		13
	<b>ProductClassification</b> <PdctClssfctn>	[0..1]	±		14

#### Constraints

- **OneElementPresentRule**

At least one of the 6 elements must be present.

#### 2.4.2.1.6.1 ActionType <ActnTp>

*Presence:* [0..\*]

*Definition:* Code list of the action types allowed as query criteria.

*Datatype:* "TransactionOperationType3Code" on page 520

CodeName	Name	Definition
CORR	Correction	Transaction corrects errors in a previously sent transaction.
ETRM	EarlyTermination	Transaction is an early termination.
EROR	Error	Cancellation of a wrongly submitted entire report in case the contract never came into existence or was not subject to regulatory reporting requirements but was reported to a regulatory authority by mistake, in which case, it will be identified as 'error'.
NEWT	NewTransaction	Transaction is a new transaction.
POSC	PositionComponent	Contract to be reported as a new trade and included in a separate position report on the same day.
VALU	ValuationUpdate	Update of a contract valuation or collateral.
COMP	Compression	Transaction is a compression.
MODI	Modification	Transaction modifies in a previously sent transaction.
OTHR	Other	Other.

#### 2.4.2.1.6.2 ExecutionVenue <ExctnVn>

*Presence:* [0..1]

*Definition:* Indicates the execution venue of the reported transaction.

**ExecutionVenue <ExctnVn>** contains one of the following elements (see "[SecuritiesTradeVenueCriteria1Choice](#)" on page 183 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MIC <MIC>	[1..*]	IdentifierSet		183
Or}	AnyMIC <AnyMIC>	[1..1]	CodeSet		183

#### 2.4.2.1.6.3 NatureOfCounterparty <NtrOfCtrPty>

*Presence:* [0..1]

*Definition:* Indicates the nature of the reporting counterparty (if is a CCP, a financial, non-financial counterparty or other type of counterparty).

*Datatype:* "PartyNatureType1Code" on page 516

CodeName	Name	Definition
OTHR	Other	Other type of issuer.
NFIN	NonFinancialInstitution	Issuer is a non-financial institution.
FIIN	FinancialInstitution	Issuer is a financial institution.
CCPS	CentralCounterparty	Issuer is a central counterparty.

#### 2.4.2.1.6.4 CorporateSector <CorpSctr>

*Presence:* [0..1]

*Definition:* Specifies the corporate sector of the reporting counterparty.

**CorporateSector <CorpSctr>** contains the following elements (see "[CorporateSectorCriteria3](#)" on page 445 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstitutionSector <FISctr>	[0..*]	CodeSet		445
	NonFinancialInstitutionSector <NFISctr>	[0..*]	CodeSet		446
	NotReported <NotRptd>	[0..1]	CodeSet		447

#### 2.4.2.1.6.5 AssetClass <AsstClss>

*Presence:* [0..\*]

*Definition:* Code list of available values for asset class criteria.

*Datatype:* "ProductType4Code" on page 516

CodeName	Name	Definition
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.
EQUI	Equity	Identifies the nature or type of an equity.

CodeName	Name	Definition
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
COMM	Commodity	Identifies categories of instruments that are commodities.
OTHR	Other	Other asset type.

#### 2.4.2.1.6.6 ProductClassification <PdctClssfctn>

*Presence:* [0..1]

*Definition:* Indicates the product classification of the reported transaction.

**ProductClassification <PdctClssfctn>** contains the following elements (see "ProductClassificationCriteria1" on page 450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[0..*]	IdentifierSet		450
	UniqueProductIdentifier <UnqPdctldr>	[0..*]	Text		450

#### 2.4.2.2 RecurrentQuery <RcrntQry>

*Presence:* [1..1]

*Definition:* Query criteria specifically applied to recurrent queries.

**RecurrentQuery <RcrntQry>** contains the following **TradeRecurrentQuery5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>QueryType</b> <QryTp>	[1..1]	Text		14
	<b>Frequency</b> <Frqcy>	[1..1]		C3, C4, C5	14
	<b>FrequencyType</b> <FrqcyTp>	[1..1]	CodeSet		15
	<b>DeliveryDay</b> <DlvrDay>	[0..*]	CodeSet		15
	<b>DayOfMonth</b> <DayOfMnth>	[0..*]	Quantity		16
	<b>ValidUntil</b> <VldUntil>	[1..1]	Date		16

##### 2.4.2.2.1 QueryType <QryTp>

*Presence:* [1..1]

*Definition:* Defines the type of recurrent query which is requested.

*Datatype:* "Max1000Text" on page 526

##### 2.4.2.2.2 Frequency <Frqcy>

*Presence:* [1..1]

*Definition:* Defines the requested frequency of the recurrent query.

*Impacted by:* C3 "Frequency1Rule", C4 "Frequency2Rule", C5 "Frequency3Rule"

**Frequency <Frqcy>** contains the following **TradeQueryExecutionFrequency3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FrequencyType</b> <FrqcyTp>	[1..1]	CodeSet		15
	<b>DeliveryDay</b> <DlvryDay>	[0..*]	CodeSet		15
	<b>DayOfMonth</b> <DayOfMnth>	[0..*]	Quantity		16

#### Constraints

- **Frequency1Rule**

If FrequencyType is Adhoc (ADHO), then DeliveryDay must be present.

- **Frequency2Rule**

If FrequencyType is Weekly (WEEK), then DeliveryDay must be present and may occur only once.

- **Frequency3Rule**

If FrequencyType is Monthly (MNTH), then DayOfMonth must be present and may occur only once.

#### 2.4.2.2.2.1 FrequencyType <FrqcyTp>

*Presence:* [1..1]

*Definition:* Specifies the frequency type of the trade query execution.

*Datatype:* "Frequency14Code" on page 512

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
ADHO	Adhoc	Event takes place on request or as necessary.

#### 2.4.2.2.2.2 DeliveryDay <DlvryDay>

*Presence:* [0..\*]

*Definition:* Specifies the day of the expected delivery of the query response.

*Datatype:* "WeekDay3Code" on page 521

CodeName	Name	Definition
ALLD	AllDays	All Days of the week.
XBHL	DaysExcludingBankHolidays	Days of the week excluding bank holidays.
IBHL	DaysIncludingBankHolidays	Days of the week Including bank holidays.
FRID	Friday	Friday.
MOND	Monday	Monday.

CodeName	Name	Definition
SATD	Saturday	Saturday.
SUND	Sunday	Sunday.
THUD	Thursday	Thursday.
TUED	Tuesday	Tuesday.
WEDD	Wednesday	Wednesday.
WDAY	Weekdays	Weekdays.
WEND	Weekend	Weekend.

#### 2.4.2.2.2.3 DayOfMonth <DayOfMnth>

*Presence:* [0..\*]

*Definition:* Day of the month of the monthly query execution.

*Datatype:* "DayOfMonthNumber" on page 524

#### 2.4.2.2.3 ValidUntil <VldUntil>

*Presence:* [1..1]

*Definition:* Defines the date until which the query will be executed.

*Datatype:* "ISODate" on page 521

### 2.4.3 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C11 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 184 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		184
	Envelope <Envlp>	[1..1]	(External Schema)		184

#### 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.030.001.01 DerivativesTradeReportV01**

### **3.1 MessageDefinition Functionality**

The DerivativesTradeReport is sent by the trade repositories (TRs) to the users as a response to a query to provide transaction data.

#### Outline

The DerivativesTradeReportV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. ReportHeader

Header information related to metadata of report message.

B. TradeData

Data concerning the reporting trade.

C. SupplementaryData

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

## 3.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <DerivsTradRpt>	[1..1]			
	<b>ReportHeader</b> <RptHdr>	[1..1]			22
	<b>QueryExecutionDate</b> <QryExctnDt>	[0..1]	Date		22
	<b>MessagePagination</b> <MsgPgntn>	[1..1]	±		22
	<b>NumberRecords</b> <NbRcrds>	[1..1]	Quantity		23
	<b>TradeData</b> <TradData>	[1..1]			23
{Or	<b>DataSetAction</b> <DataSetActn>	[1..1]	CodeSet		26
Or	<b>Report</b> <Rpt>	[1..*]			26
{Or	<b>Position</b> <Pos>	[1..1]			27
{Or	<b>New</b> <New>	[1..1]	±		28
Or	<b>Modification</b> <Mod>	[1..1]	±		30
Or	<b>Correction</b> <Crrctn>	[1..1]	±		33
Or	<b>EarlyTermination</b> <EarlyTermntn>	[1..1]	±		35
Or	<b>ValuationUpdate</b> <ValtnUpd>	[1..1]	±		37
Or	<b>Error</b> <Err>	[1..1]	±		39
Or}	<b>Other</b> <Othr>	[1..1]	±		41
Or}	<b>Transaction</b> <Tx>	[1..1]			43
{Or	<b>New</b> <New>	[1..1]	±		44
Or	<b>Modification</b> <Mod>	[1..1]	±		47
Or	<b>Correction</b> <Crrctn>	[1..1]	±		49
Or	<b>EarlyTermination</b> <EarlyTermntn>	[1..1]	±		51
Or	<b>PositionComponent</b> <PosCmpnt>	[1..1]	±		53
Or	<b>ValuationUpdate</b> <ValtnUpd>	[1..1]	±		56
Or	<b>Compression</b> <Cmprssn>	[1..1]	±		58
Or	<b>Error</b> <Err>	[1..1]	±		60
Or}	<b>Other</b> <Othr>	[1..1]	±		62
Or}	<b>State</b> <Stat>	[1..*]			64
	<b>CounterpartySpecificData</b> <CtrPtySpcfcData>	[1..2]			66
	<b>Counterparty</b> <CtrPty>	[1..1]	±		67
	<b>Valuation</b> <Valtn>	[0..1]		C7	67

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ContractValue</b> <CtrctVal>	[0..1]	±		68
	<b>TimeStamp</b> <TmStmp>	[0..1]	DateTime		68
	<b>Type</b> <Tp>	[0..1]	CodeSet		68
	<b>Collateral</b> <Coll>	[0..1]			69
	<b>Collateralisation</b> <Collstn>	[0..1]	CodeSet		69
	<b>Portfolio</b> <Prftfl>	[0..1]	Text		70
	<b>InitialMarginPosted</b> <InitlMrgnPstd>	[0..1]	Amount	C1	70
	<b>VariationMarginPosted</b> <VartnMrgnPstd>	[0..1]	Amount	C1	70
	<b>InitialMarginReceived</b> <InitlMrgnRcvd>	[0..1]	Amount	C1	71
	<b>VariationMarginReceived</b> <VartnMrgnRcvd>	[0..1]	Amount	C1	71
	<b>ExcessCollateralPosted</b> <XcssCollPstd>	[0..1]	Amount	C1	71
	<b>ExcessCollateralReceived</b> <XcssCollRcvd>	[0..1]	Amount	C1	72
	<b>ReportingDateTime</b> <RptgDtTm>	[1..1]	DateTime		72
	<b>CommonTradeData</b> <CmonTradData>	[1..1]			72
	<b>ContractData</b> <CtrctData>	[0..1]			74
	<b>ContractType</b> <CtrctTp>	[0..1]	CodeSet		74
	<b>AssetClass</b> <AsstClss>	[0..1]	CodeSet		75
	<b>ProductClassification</b> <PdctClssfctn>	[0..1]	±		75
	<b>ProductIdentification</b> <PdctId>	[0..1]	±		75
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[0..1]	±		76
	<b>NotionalCurrencyFirstLeg</b> <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	76
	<b>NotionalCurrencySecondLeg</b> <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	76
	<b>DeliverableCurrency</b> <DlvrblCcy>	[0..1]	CodeSet	C1	77
	<b>TransactionData</b> <TxData>	[1..1]			77
	<b>UniqueTradeIdentifier</b> <UnqTradldr>	[1..1]	Text		78
	<b>ReportTrackingNumber</b> <RptTrckgNb>	[0..1]	Text		78
	<b>ComplexTradeIdentification</b> <CmplxTradld>	[0..1]	Text		79
	<b>TradingVenue</b> <TradgVn>	[0..1]	IdentifierSet		79
	<b>Compression</b> <Cmprssn>	[0..1]	Indicator		79
	<b>Price</b> <Pric>	[0..1]	±		79
	<b>NotionalAmount</b> <NtnlAmt>	[0..1]	±		80

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PriceMultiplier</b> <PricMltplr>	[0..1]	Quantity		80
	<b>Quantity</b> <Qty>	[0..1]	±		80
	<b>UpFrontPayment</b> <UpFrntPmt>	[0..1]	±		81
	<b>DeliveryType</b> <DlvryTp>	[0..1]	CodeSet		81
	<b>ExecutionDateTime</b> <ExctnDtTm>	[0..1]	DateTime		81
	<b>EffectiveDate</b> <FctvDt>	[0..1]	Date		81
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		82
	<b>TerminationDate</b> <TermtnDt>	[0..1]	Date		82
	<b>SettlementDate</b> <SttlmDt>	[0..*]	Date		82
	<b>MasterAgreement</b> <MstrAgrmt>	[0..1]	±	C9	82
	<b>TradeConfirmation</b> <TradConf>	[0..1]	±		82
	<b>TradeClearing</b> <TradClr>	[0..1]	±	C11	83
	<b>InterestRate</b> <IntrstRate>	[0..1]	±	C13	83
	<b>Currency</b> <Ccy>	[0..1]	±	C5	84
	<b>Commodity</b> <Cmmdty>	[0..1]	±		84
	<b>EnergySpecificAttributes</b> <NrgySpcfcAttrbts>	[0..1]	±		85
	<b>Option</b> <Optn>	[0..1]	±	C19	85
	<b>Credit</b> <Cdt>	[0..1]	±		86
	<b>ContractModification</b> <CtrctMod>	[0..1]			86
	<b>ActionType</b> <ActnTp>	[1..1]	CodeSet		86
	<b>Level</b> <Lvl>	[0..1]	CodeSet		87
	<b>TechnicalAttributes</b> <TechAttrbts>	[0..1]	±		87
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C20	87
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C20	88

## 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 ActiveOrHistoricCurrency**

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

**C3 AnyBIC**

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

**C4 Country**

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

**C5 ExchangeRatePresenceRule**

ExchangeRate must be present or ForwardExchangeRate must be present.

**C6 NumberRule**

If Number is negative, then Sign must be present.

**C7 OneElementPresentRule**

At least one of the 3 elements must be present.

**C8 OneElementPresentRule**

At least one of the 2 elements must be present.

**C9 OneElementPresentRule**

At least one of the 2 elements must be present.

**C10 OneElementPresentRule**

At least one of the 2 elements must be present.

**C11 OneElementPresentRule**

At least one of the 3 elements must be present.

**C12 OneElementPresentRule**

At least one of the 2 elements must be present.

**C13 OneElementPresentRule**

At least one of the 2 elements must be present.

**C14 OneElementPresentRule**

At least one of the 3 elements must be present.

**C15 OneElementPresentRule**

At least one of the 2 elements must be present.

**C16 OneElementPresentRule**

At least one of the 5 elements must be present.

**C17 OneElementPresentRule**

At least one of the 2 elements must be present.

**C18 OneElementPresentRule**

At least one of the 2 elements must be present.

**C19 OptionOrSwaptionAttributePresenceRule**

OptionType or StrikePrice or OptionExerciseStyle must be present.

**C20 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:* Header information related to metadata of report message.

**ReportHeader <RptHdr>** contains the following **TradeQueryHeader4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>QueryExecutionDate</b> <QryExctnDt>	[0..1]	Date		22
	<b>MessagePagination</b> <MsgPgntn>	[1..1]	±		22
	<b>NumberRecords</b> <NbRcrds>	[1..1]	Quantity		23

#### 3.4.1.1 QueryExecutionDate <QryExctnDt>

*Presence:* [0..1]

*Definition:* Indicates the day that the query was executed.

*Datatype:* "ISODate" on page 521

#### 3.4.1.2 MessagePagination <MsgPgntn>

*Presence:* [1..1]

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

**MessagePagination <MsgPgntn>** contains the following elements (see "[Pagination1](#)" on page 439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		439
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		439

### **3.4.1.3 NumberRecords <NbRcrds>**

*Presence:* [1..1]

*Definition:* Indicates the number of records in the page.

*Datatype:* "Number" on page 525

### **3.4.2 TradeData <TradData>**

*Presence:* [1..1]

*Definition:* Data concerning the reporting trade.

**TradeData <TradData>** contains one of the following **TradeData17Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>DataSetAction</b> <DataSetActn>	[1..1]	CodeSet		26
Or	<b>Report</b> <Rpt>	[1..*]			26
{Or	<b>Position</b> <Pos>	[1..1]			27
{Or	<b>New</b> <New>	[1..1]	±		28
Or	<b>Modification</b> <Mod>	[1..1]	±		30
Or	<b>Correction</b> <Crrctn>	[1..1]	±		33
Or	<b>EarlyTermination</b> <EarlyTermntn>	[1..1]	±		35
Or	<b>ValuationUpdate</b> <ValtnUpd>	[1..1]	±		37
Or	<b>Error</b> <Err>	[1..1]	±		39
Or}	<b>Other</b> <Othr>	[1..1]	±		41
Or}	<b>Transaction</b> <Tx>	[1..1]			43
{Or	<b>New</b> <New>	[1..1]	±		44
Or	<b>Modification</b> <Mod>	[1..1]	±		47
Or	<b>Correction</b> <Crrctn>	[1..1]	±		49
Or	<b>EarlyTermination</b> <EarlyTermntn>	[1..1]	±		51
Or	<b>PositionComponent</b> <PosCmpnt>	[1..1]	±		53
Or	<b>ValuationUpdate</b> <ValtnUpd>	[1..1]	±		56
Or	<b>Compression</b> <Cmprssn>	[1..1]	±		58
Or	<b>Error</b> <Err>	[1..1]	±		60
Or}	<b>Other</b> <Othr>	[1..1]	±		62
Or}	<b>State</b> <Stat>	[1..*]			64
	<b>CounterpartySpecificData</b> <CtrPtySpfcData>	[1..2]			66
	<b>Counterparty</b> <CtrPty>	[1..1]	±		67
	<b>Valuation</b> <Valtn>	[0..1]		C7	67
	<b>ContractValue</b> <CtrctVal>	[0..1]	±		68
	<b>TimeStamp</b> <TmStmp>	[0..1]	DateTime		68
	<b>Type</b> <Tp>	[0..1]	CodeSet		68
	<b>Collateral</b> <Coll>	[0..1]			69
	<b>Collateralisation</b> <Collstn>	[0..1]	CodeSet		69
	<b>Portfolio</b> <Prtrl>	[0..1]	Text		70
	<b>InitialMarginPosted</b> <InitlMrgnPstd>	[0..1]	Amount	C1	70

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>VariationMarginPosted</b> <VartnMrgnPstd>	[0..1]	Amount	C1	70
	<b>InitialMarginReceived</b> <InitlMrgnRcvd>	[0..1]	Amount	C1	71
	<b>VariationMarginReceived</b> <VartnMrgnRcvd>	[0..1]	Amount	C1	71
	<b>ExcessCollateralPosted</b> <XcssCollPstd>	[0..1]	Amount	C1	71
	<b>ExcessCollateralReceived</b> <XcssCollRcvd>	[0..1]	Amount	C1	72
	<b>ReportingDateTime</b> <RptgDtTm>	[1..1]	DateTime		72
	<b>CommonTradeData</b> <CmonTradData>	[1..1]			72
	<b>ContractData</b> <CtrctData>	[0..1]			74
	<b>ContractType</b> <CtrctTp>	[0..1]	CodeSet		74
	<b>AssetClass</b> <AsstClss>	[0..1]	CodeSet		75
	<b>ProductClassification</b> <PdctClssfctn>	[0..1]	±		75
	<b>ProductIdentification</b> <PdctId>	[0..1]	±		75
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[0..1]	±		76
	<b>NotionalCurrencyFirstLeg</b> <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	76
	<b>NotionalCurrencySecondLeg</b> <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	76
	<b>DeliverableCurrency</b> <DlvrblCcy>	[0..1]	CodeSet	C1	77
	<b>TransactionData</b> <TxData>	[1..1]			77
	<b>UniqueTradeIdentifier</b> <UnqTradldr>	[1..1]	Text		78
	<b>ReportTrackingNumber</b> <RptTrckgNb>	[0..1]	Text		78
	<b>ComplexTradeIdentification</b> <CmplxTradld>	[0..1]	Text		79
	<b>TradingVenue</b> <TradgVn>	[0..1]	IdentifierSet		79
	<b>Compression</b> <Cmprssn>	[0..1]	Indicator		79
	<b>Price</b> <Pric>	[0..1]	±		79
	<b>NotionalAmount</b> <NtnlAmt>	[0..1]	±		80
	<b>PriceMultiplier</b> <PricMltplr>	[0..1]	Quantity		80
	<b>Quantity</b> <Qty>	[0..1]	±		80
	<b>UpFrontPayment</b> <UpFrntPmt>	[0..1]	±		81
	<b>DeliveryType</b> <DlvrYTp>	[0..1]	CodeSet		81
	<b>ExecutionDateTime</b> <ExctnDtTm>	[0..1]	DateTime		81
	<b>EffectiveDate</b> <FctvDt>	[0..1]	Date		81
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		82

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TerminationDate</b> <TermntnDt>	[0..1]	Date		82
	<b>SettlementDate</b> <SttlmDt>	[0..*]	Date		82
	<b>MasterAgreement</b> <MstrAgrmt>	[0..1]	±	C9	82
	<b>TradeConfirmation</b> <TradConf>	[0..1]	±		82
	<b>TradeClearing</b> <TradClr>	[0..1]	±	C11	83
	<b>InterestRate</b> <IntrstRate>	[0..1]	±	C13	83
	<b>Currency</b> <Ccy>	[0..1]	±	C5	84
	<b>Commodity</b> <Cmmdty>	[0..1]	±		84
	<b>EnergySpecificAttributes</b> <NrgySpfcAttrbts>	[0..1]	±		85
	<b>Option</b> <Optn>	[0..1]	±	C19	85
	<b>Credit</b> <Cdt>	[0..1]	±		86
	<b>ContractModification</b> <CtrctMod>	[0..1]			86
	<b>ActionType</b> <ActnTp>	[1..1]	CodeSet		86
	<b>Level</b> <Lvl>	[0..1]	CodeSet		87
	<b>TechnicalAttributes</b> <TechAttrbts>	[0..1]	±		87
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C20	87

### 3.4.2.1 DataSetAction <DataSetActn>

*Presence:* [1..1]

*Definition:* Where no active instruments are present on a venue, this field should be set so that a valid instrument reference data file can be submitted to the competent authority as per daily submission requirements.

*Datatype:* "ReportPeriodActivity1Code" on page 519

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

### 3.4.2.2 Report <Rpt>

*Presence:* [1..\*]

*Definition:* Reporting of position or transaction for trade lifecycle events.

**Report <Rpt>** contains one of the following **TradeReport12Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Position</b> <Pos>	[1..1]			27
{Or	<b>New</b> <New>	[1..1]	±		28
Or	<b>Modification</b> <Mod>	[1..1]	±		30
Or	<b>Correction</b> <Crrctn>	[1..1]	±		33
Or	<b>EarlyTermination</b> <EarlyTermntn>	[1..1]	±		35
Or	<b>ValuationUpdate</b> <ValtnUpd>	[1..1]	±		37
Or	<b>Error</b> <Err>	[1..1]	±		39
Or}	<b>Other</b> <Othr>	[1..1]	±		41
Or}	<b>Transaction</b> <Tx>	[1..1]			43
{Or	<b>New</b> <New>	[1..1]	±		44
Or	<b>Modification</b> <Mod>	[1..1]	±		47
Or	<b>Correction</b> <Crrctn>	[1..1]	±		49
Or	<b>EarlyTermination</b> <EarlyTermntn>	[1..1]	±		51
Or	<b>PositionComponent</b> <PosCmpnt>	[1..1]	±		53
Or	<b>ValuationUpdate</b> <ValtnUpd>	[1..1]	±		56
Or	<b>Compression</b> <Cmprssn>	[1..1]	±		58
Or	<b>Error</b> <Err>	[1..1]	±		60
Or}	<b>Other</b> <Othr>	[1..1]	±		62

#### 3.4.2.2.1 Position <Pos>

*Presence:* [1..1]

*Definition:* Information concerning the reporting at position level.

**Position <Pos>** contains one of the following **TradePositionReport7Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>New</b> <New>	[1..1]	±		28
Or	<b>Modification</b> <Mod>	[1..1]	±		30
Or	<b>Correction</b> <Crrctn>	[1..1]	±		33
Or	<b>EarlyTermination</b> <EarlyTermntn>	[1..1]	±		35
Or	<b>ValuationUpdate</b> <ValtnUpd>	[1..1]	±		37
Or	<b>Error</b> <Err>	[1..1]	±		39
Or}	<b>Other</b> <Othr>	[1..1]	±		41

#### **3.4.2.2.1.1 New <New>**

*Presence:* [1..1]

*Definition:* Indicates whether position is reported for the first time.

**New <New>** contains the following elements (see "[TradeNewPosition5](#)" on page 400 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			402
	Counterparty <CtrPty>	[1..1]			403
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		404
	OtherCounterparty <OthrCtrPty>	[1..1]	±		404
	Broker <Brkr>	[0..1]	±		405
	SubmittingAgent <SubmitgAgt>	[0..1]	±		405
	ClearingMember <ClrMmb>	[0..1]	±		405
	Beneficiary <Bnfcry>	[0..1]	±		406
	Valuation <Valtn>	[0..1]		C7	406
	ContractValue <CtrctVal>	[0..1]	±		406
	TimeStamp <TmStmp>	[0..1]	DateTime		407
	Type <Tp>	[0..1]	CodeSet		407
	Collateral <Coll>	[0..1]			407
	Collateralisation <Collstn>	[0..1]	CodeSet		407
	Portfolio <Prftl>	[0..1]	Text		408
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	408
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	408
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	409
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	409
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	410
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	410
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		410
	CommonTradeData <CmonTradData>	[1..1]			410
	ContractData <CtrctData>	[0..1]			412
	ContractType <CtrctTp>	[0..1]	CodeSet		412
	AssetClass <AsstClss>	[0..1]	CodeSet		413
	ProductClassification <PdctClssfctn>	[0..1]	±		413
	ProductIdentification <PdctId>	[0..1]	±		413
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		413
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	414
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	414

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverableCurrency <DlvrbICcy>	[0..1]	CodeSet	C1	415
	TransactionData <TxData>	[1..1]			415
	UniqueTradeIdentifier <UnqTradId>	[1..1]	Text		416
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		416
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		417
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		417
	Compression <Cmprssn>	[0..1]	Indicator		417
	Price <Pric>	[0..1]	±		417
	NotionalAmount <NtnlAmt>	[0..1]	±		418
	PriceMultiplier <PricMltplr>	[1..1]	Quantity		418
	Quantity <Qty>	[1..1]	±		418
	UpFrontPayment <UpFrntPmt>	[0..1]	±		419
	DeliveryType <DlvryTp>	[1..1]	CodeSet		419
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		419
	EffectiveDate <FctvDt>	[0..1]	Date		419
	MaturityDate <MtrtyDt>	[0..1]	Date		420
	TerminationDate <TermntnDt>	[0..1]	Date		420
	SettlementDate <SttlmDt>	[0..*]	Date		420
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	420
	TradeConfirmation <TradConf>	[0..1]	±		420
	TradeClearing <TradClr>	[0..1]	±	C11	421
	InterestRate <IntrstRate>	[0..1]	±	C13	421
	Currency <Ccy>	[0..1]	±	C5	422
	Commodity <Cmmdty>	[0..1]	±		422
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		423
	Option <Optn>	[0..1]	±	C19	423
	Credit <Cdt>	[0..1]	±		424
	TechnicalAttributes <TechAttrbts>	[0..1]	±		424
	SupplementaryData <SplmtryData>	[0..*]	±	C1	424

### 3.4.2.2.1.2 Modification <Mod>

Presence: [1..1]

*Definition:* Indicates a modification to the terms or details of a previously reported position, but not a correction.

**Modification <Mod>** contains the following elements (see "TradeDataReport1" on page 189 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			191
	Counterparty <CtrPty>	[1..1]	±		192
	Valuation <Valtn>	[0..1]		C7	192
	ContractValue <CtrctVal>	[0..1]	±		193
	TimeStamp <TmStmp>	[0..1]	DateTime		193
	Type <Tp>	[0..1]	CodeSet		193
	Collateral <Coll>	[0..1]			194
	Collateralisation <Collstn>	[0..1]	CodeSet		194
	Portfolio <Prftl>	[0..1]	Text		195
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	195
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	195
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	196
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	196
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	196
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	197
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		197
	CommonTradeData <CmonTradData>	[1..1]			197
	ContractData <CtrctData>	[0..1]			199
	ContractType <CtrctTp>	[0..1]	CodeSet		199
	AssetClass <AsstClss>	[0..1]	CodeSet		200
	ProductClassification <PdctClssfctn>	[0..1]	±		200
	ProductIdentification <Pdctld>	[0..1]	±		200
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		200
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	201
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	201
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	202
	TransactionData <TxData>	[1..1]			202
	UniqueTradeIdentifier <UnqTradldr>	[1..1]	Text		203
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		203
	ComplexTradeIdentification <CmplxTradld>	[0..1]	Text		204

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		204
	Compression <Cmprsn>	[0..1]	Indicator		204
	Price <Pric>	[0..1]	±		204
	NotionalAmount <NtnlAmt>	[0..1]	±		205
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		205
	Quantity <Qty>	[0..1]	±		205
	UpFrontPayment <UpFrntPmt>	[0..1]	±		206
	DeliveryType <DlvryTp>	[0..1]	CodeSet		206
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		206
	EffectiveDate <FctvDt>	[0..1]	Date		206
	MaturityDate <MtrtyDt>	[0..1]	Date		207
	TerminationDate <TermntnDt>	[0..1]	Date		207
	SettlementDate <SttlmDt>	[0..*]	Date		207
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	207
	TradeConfirmation <TradConf>	[0..1]	±		207
	TradeClearing <TradClr>	[0..1]	±	C11	208
	InterestRate <IntrstRate>	[0..1]	±	C13	208
	Currency <Ccy>	[0..1]	±	C5	209
	Commodity <Cmmdty>	[0..1]	±		209
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		210
	Option <Optn>	[0..1]	±	C19	210
	Credit <Cdt>	[0..1]	±		211
	TechnicalAttributes <TechAttrbts>	[0..1]	±		211
	SupplementaryData <SplmtryData>	[0..*]	±	C1	211

### 3.4.2.2.1.3 Correction <Crrctn>

*Presence:* [1..1]

*Definition:* Indicates that the report is correcting the erroneous data fields of a previously submitted position.

**Correction <Crrctn>** contains the following elements (see "[TradeDataReport1](#)" on page 189 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			191
	Counterparty <CtrPty>	[1..1]	±		192
	Valuation <Valtn>	[0..1]		C7	192
	ContractValue <CtrctVal>	[0..1]	±		193
	TimeStamp <TmStmp>	[0..1]	DateTime		193
	Type <Tp>	[0..1]	CodeSet		193
	Collateral <Coll>	[0..1]			194
	Collateralisation <Collstn>	[0..1]	CodeSet		194
	Portfolio <Prftl>	[0..1]	Text		195
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	195
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	195
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	196
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	196
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	196
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	197
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		197
	CommonTradeData <CmonTradData>	[1..1]			197
	ContractData <CtrctData>	[0..1]			199
	ContractType <CtrctTp>	[0..1]	CodeSet		199
	AssetClass <AsstClss>	[0..1]	CodeSet		200
	ProductClassification <PdctClssfctn>	[0..1]	±		200
	ProductIdentification <Pdctld>	[0..1]	±		200
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		200
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	201
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	201
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	202
	TransactionData <TxData>	[1..1]			202
	UniqueTradeIdentifier <UnqTradld>	[1..1]	Text		203
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		203
	ComplexTradeIdentification <CmplxTradld>	[0..1]	Text		204

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		204
	Compression <Cmprssn>	[0..1]	Indicator		204
	Price <Pric>	[0..1]	±		204
	NotionalAmount <NtnlAmt>	[0..1]	±		205
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		205
	Quantity <Qty>	[0..1]	±		205
	UpFrontPayment <UpFrntPmt>	[0..1]	±		206
	DeliveryType <DlvryTp>	[0..1]	CodeSet		206
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		206
	EffectiveDate <FctvDt>	[0..1]	Date		206
	MaturityDate <MtrtyDt>	[0..1]	Date		207
	TerminationDate <TermntnDt>	[0..1]	Date		207
	SettlementDate <SttlmDt>	[0..*]	Date		207
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	207
	TradeConfirmation <TradConf>	[0..1]	±		207
	TradeClearing <TradClr>	[0..1]	±	C11	208
	InterestRate <IntrstRate>	[0..1]	±	C13	208
	Currency <Ccy>	[0..1]	±	C5	209
	Commodity <Cmmdty>	[0..1]	±		209
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		210
	Option <Optn>	[0..1]	±	C19	210
	Credit <Cdt>	[0..1]	±		211
	TechnicalAttributes <TechAttrbts>	[0..1]	±		211
	SupplementaryData <SplmtryData>	[0..*]	±	C1	211

#### 3.4.2.2.1.4 EarlyTermination <EarlyTermntn>

*Presence:* [1..1]

*Definition:* Indicates that reported position is an early termination of an existing contract.

**EarlyTermination <EarlyTermntn>** contains the following elements (see "TradePositionEarlyTermination5" on page 377 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			379
	Counterparty <CtrPty>	[1..1]	±		380
	Valuation <Valtn>	[0..1]		C7	380
	ContractValue <CtrctVal>	[0..1]	±		381
	TimeStamp <TmStmp>	[0..1]	DateTime		381
	Type <Tp>	[0..1]	CodeSet		381
	Collateral <Coll>	[0..1]			382
	Collateralisation <Collstn>	[0..1]	CodeSet		382
	Portfolio <Prftl>	[0..1]	Text		383
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	383
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	383
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	384
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	384
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	384
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	385
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		385
	CommonTradeData <CmonTradData>	[1..1]			385
	ContractData <CtrctData>	[0..1]			387
	ContractType <CtrctTp>	[0..1]	CodeSet		387
	AssetClass <AsstClss>	[0..1]	CodeSet		388
	ProductClassification <PdctClssfctn>	[0..1]	±		388
	ProductIdentification <PdctId>	[0..1]	±		388
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		388
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	389
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	389
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	390
	TransactionData <TxData>	[1..1]			390
	UniqueTradeIdentifier <UnqTradId>	[1..1]	Text		391
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		391
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		392

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		392
	Compression <Cmprsn>	[0..1]	Indicator		392
	Price <Pric>	[0..1]	±		392
	NotionalAmount <NtnlAmt>	[0..1]	±		393
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		393
	Quantity <Qty>	[0..1]	±		393
	UpFrontPayment <UpFrntPmt>	[0..1]	±		394
	DeliveryType <DlvryTp>	[0..1]	CodeSet		394
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		394
	EffectiveDate <FctvDt>	[0..1]	Date		394
	MaturityDate <MtrtyDt>	[0..1]	Date		395
	TerminationDate <TermntnDt>	[1..1]	Date		395
	SettlementDate <SttlmDt>	[0..*]	Date		395
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	395
	TradeConfirmation <TradConf>	[0..1]	±		395
	TradeClearing <TradClr>	[0..1]	±	C11	396
	InterestRate <IntrstRate>	[0..1]	±	C13	396
	Currency <Ccy>	[0..1]	±	C5	397
	Commodity <Cmmdty>	[0..1]	±		397
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		398
	Option <Optn>	[0..1]	±	C19	398
	Credit <Cdt>	[0..1]	±		399
	TechnicalAttributes <TechAttrbts>	[0..1]	±		399
	SupplementaryData <SplmtryData>	[0..*]	±	C1	399

#### 3.4.2.2.1.5 ValuationUpdate <ValtnUpd>

*Presence:* [1..1]

*Definition:* Indicates an update of a contract valuation or collateral.

**ValuationUpdate <ValtnUpd>** contains the following elements (see "[TradePositionValuationUpdate5](#)" on page 354 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			356
	Counterparty <CtrPty>	[1..1]	±		357
	Valuation <Valtn>	[0..1]			357
	ContractValue <CtrctVal>	[1..1]	±		358
	TimeStamp <TmStmp>	[1..1]	DateTime		358
	Type <Tp>	[1..1]	CodeSet		358
	Collateral <Coll>	[0..1]			358
	Collateralisation <Collstn>	[1..1]	CodeSet		359
	Portfolio <Prftl>	[0..1]	Text		359
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	360
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	360
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	360
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	361
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	361
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	361
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		362
	CommonTradeData <CmonTradData>	[0..1]		C18	362
	ContractData <CtrctData>	[0..1]			364
	ContractType <CtrctTp>	[0..1]	CodeSet		364
	AssetClass <AsstClss>	[0..1]	CodeSet		365
	ProductClassification <PdctClssfctn>	[0..1]	±		365
	ProductIdentification <PdctId>	[0..1]	±		365
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		366
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	366
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	367
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	367
	TransactionData <TxData>	[0..1]			367
	UniqueTradeIdentifier <UnqTradId>	[0..1]	Text		368
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		368
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		369

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		369
	Compression <Cmprsn>	[0..1]	Indicator		369
	Price <Pric>	[0..1]	±		369
	NotionalAmount <NtnlAmt>	[0..1]	±		370
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		370
	Quantity <Qty>	[0..1]	±		370
	UpFrontPayment <UpFrntPmt>	[0..1]	±		371
	DeliveryType <DlvryTp>	[0..1]	CodeSet		371
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		371
	EffectiveDate <FctvDt>	[0..1]	Date		371
	MaturityDate <MtrtyDt>	[0..1]	Date		372
	TerminationDate <TermntnDt>	[0..1]	Date		372
	SettlementDate <SttlmDt>	[0..*]	Date		372
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	372
	TradeConfirmation <TradConf>	[0..1]	±		372
	TradeClearing <TradClr>	[0..1]	±	C11	373
	InterestRate <IntrstRate>	[0..1]	±	C13	373
	Currency <Ccy>	[0..1]	±	C5	374
	Commodity <Cmmdty>	[0..1]	±		374
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		375
	Option <Optn>	[0..1]	±	C19	375
	Credit <Cdt>	[0..1]	±		376
	TechnicalAttributes <TechAttrbts>	[0..1]	±		376
	SupplementaryData <SplmtryData>	[0..*]	±	C1	376

#### 3.4.2.2.1.6 Error <Err>

*Presence:* [1..1]

*Definition:* Indicates a cancellation of a wrongly submitted entire report in case the contract never came into existence or was not subject to reporting requirements but was reported to a trade repository by mistake.

**Error <Err>** contains the following elements (see "TradeDataReport1" on page 189 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			191
	Counterparty <CtrPty>	[1..1]	±		192
	Valuation <Valtn>	[0..1]		C7	192
	ContractValue <CtrctVal>	[0..1]	±		193
	TimeStamp <TmStmp>	[0..1]	DateTime		193
	Type <Tp>	[0..1]	CodeSet		193
	Collateral <Coll>	[0..1]			194
	Collateralisation <Collstn>	[0..1]	CodeSet		194
	Portfolio <Prftl>	[0..1]	Text		195
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	195
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	195
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	196
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	196
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	196
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	197
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		197
	CommonTradeData <CmonTradData>	[1..1]			197
	ContractData <CtrctData>	[0..1]			199
	ContractType <CtrctTp>	[0..1]	CodeSet		199
	AssetClass <AsstClss>	[0..1]	CodeSet		200
	ProductClassification <PdctClssfctn>	[0..1]	±		200
	ProductIdentification <Pdctld>	[0..1]	±		200
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		200
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	201
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	201
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	202
	TransactionData <TxData>	[1..1]			202
	UniqueTradeIdentifier <UnqTradldr>	[1..1]	Text		203
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		203
	ComplexTradeIdentification <CmplxTradld>	[0..1]	Text		204
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		204

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Compression <Cmprssn>	[0..1]	Indicator		204
	Price <Pric>	[0..1]	±		204
	NotionalAmount <NtnlAmt>	[0..1]	±		205
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		205
	Quantity <Qty>	[0..1]	±		205
	UpFrontPayment <UpFrntPmt>	[0..1]	±		206
	DeliveryType <DlvryTp>	[0..1]	CodeSet		206
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		206
	EffectiveDate <FctvDt>	[0..1]	Date		206
	MaturityDate <MtrtyDt>	[0..1]	Date		207
	TerminationDate <TermntnDt>	[0..1]	Date		207
	SettlementDate <SttlmDt>	[0..*]	Date		207
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	207
	TradeConfirmation <TradConf>	[0..1]	±		207
	TradeClearing <TradClr>	[0..1]	±	C11	208
	InterestRate <IntrstRate>	[0..1]	±	C13	208
	Currency <Ccy>	[0..1]	±	C5	209
	Commodity <Cmmdty>	[0..1]	±		209
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		210
	Option <Optn>	[0..1]	±	C19	210
	Credit <Cdt>	[0..1]	±		211
	TechnicalAttributes <TechAttrbts>	[0..1]	±		211
	SupplementaryData <SplmtryData>	[0..*]	±	C1	211

#### 3.4.2.2.1.7 Other <Othr>

*Presence:* [1..1]

*Definition:* Indicates any other amendment to the terms or details of a previously reported position.

**Other <Othr>** contains the following elements (see "TradePositionOther5" on page 331 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			333
	Counterparty <CtrPty>	[1..1]	±		334
	Valuation <Valtn>	[0..1]		C7	334
	ContractValue <CtrctVal>	[0..1]	±		335
	TimeStamp <TmStmp>	[0..1]	DateTime		335
	Type <Tp>	[0..1]	CodeSet		335
	Collateral <Coll>	[0..1]			336
	Collateralisation <Collstn>	[0..1]	CodeSet		336
	Portfolio <Prftl>	[0..1]	Text		337
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	337
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	337
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	338
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	338
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	338
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	339
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		339
	CommonTradeData <CmonTradData>	[1..1]			339
	ContractData <CtrctData>	[0..1]			341
	ContractType <CtrctTp>	[0..1]	CodeSet		341
	AssetClass <AsstClss>	[0..1]	CodeSet		342
	ProductClassification <PdctClssfctn>	[0..1]	±		342
	ProductIdentification <Pdctld>	[0..1]	±		342
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		342
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	343
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	343
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	344
	TransactionData <TxData>	[1..1]			344
	UniqueTradeIdentifier <UnqTradldr>	[1..1]	Text		345
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		345
	ComplexTradeIdentification <CmplxTradld>	[0..1]	Text		346
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		346

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Compression <Cmprssn>	[0..1]	Indicator		346
	Price <Pric>	[0..1]	±		346
	NotionalAmount <NtnlAmt>	[0..1]	±		347
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		347
	Quantity <Qty>	[0..1]	±		347
	UpFrontPayment <UpFrntPmt>	[0..1]	±		348
	DeliveryType <DlvryTp>	[0..1]	CodeSet		348
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		348
	EffectiveDate <FctvDt>	[0..1]	Date		348
	MaturityDate <MtrtyDt>	[0..1]	Date		349
	TerminationDate <TermntnDt>	[0..1]	Date		349
	SettlementDate <SttlmDt>	[0..*]	Date		349
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	349
	TradeConfirmation <TradConf>	[0..1]	±		349
	TradeClearing <TradClr>	[0..1]	±	C11	350
	InterestRate <IntrstRate>	[0..1]	±	C13	350
	Currency <Ccy>	[0..1]	±	C5	351
	Commodity <Cmmdty>	[0..1]	±		351
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		352
	Option <Optn>	[0..1]	±	C19	352
	Credit <Cdt>	[0..1]	±		353
	ActionTypeDetails <ActnTpDtls>	[0..1]	Text		353
	TechnicalAttributes <TechAttrbts>	[0..1]	±		353
	SupplementaryData <SplmtryData>	[0..*]	±	C1	353

### 3.4.2.2.2 Transaction <Tx>

*Presence:* [1..1]

*Definition:* Information concerning the reporting at transaction level.

**Transaction <Tx>** contains one of the following **TradeTransactionReport8Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>New</b> <New>	[1..1]	±		44
Or	<b>Modification</b> <Mod>	[1..1]	±		47
Or	<b>Correction</b> <Crrctn>	[1..1]	±		49
Or	<b>EarlyTermination</b> <EarlyTermntn>	[1..1]	±		51
Or	<b>PositionComponent</b> <PosCmpnt>	[1..1]	±		53
Or	<b>ValuationUpdate</b> <ValtnUpd>	[1..1]	±		56
Or	<b>Compression</b> <Cmprssn>	[1..1]	±		58
Or	<b>Error</b> <Err>	[1..1]	±		60
Or}	<b>Other</b> <Othr>	[1..1]	±		62

#### 3.4.2.2.2.1 New <New>

*Presence:* [1..1]

*Definition:* Indicates whether transaction is reported for the first time.

**New <New>** contains the following elements (see "TradeNewTransaction10" on page 306 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			309
	Counterparty <CtrPty>	[1..1]			309
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		310
	OtherCounterparty <OthrCtrPty>	[1..1]	±		310
	Broker <Brkr>	[0..1]	±		311
	SubmittingAgent <SubmitgAgt>	[0..1]	±		311
	ClearingMember <ClrMmb>	[0..1]	±		311
	Beneficiary <Bnfcry>	[1..1]	±		312
	Valuation <Valtn>	[0..1]		C7	312
	ContractValue <CtrctVal>	[0..1]	±		312
	TimeStamp <TmStmp>	[0..1]	DateTime		313
	Type <Tp>	[0..1]	CodeSet		313
	Collateral <Coll>	[0..1]			313
	Collateralisation <Collstn>	[0..1]	CodeSet		313
	Portfolio <Prftl>	[0..1]	Text		314
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	314
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	314
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	315
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	315
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	316
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	316
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		316
	CommonTradeData <CmonTradData>	[1..1]			316
	ContractData <CtrctData>	[0..1]			318
	ContractType <CtrctTp>	[0..1]	CodeSet		318
	AssetClass <AsstClss>	[0..1]	CodeSet		319
	ProductClassification <PdctClssfctn>	[0..1]	±		319
	ProductIdentification <PdctId>	[0..1]	±		319
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		319
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	320
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	320

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverableCurrency <DlvrlCcy>	[0..1]	CodeSet	C1	321
	TransactionData <TxData>	[1..1]			321
	UniqueTradeIdentifier <UnqTradId>	[1..1]	Text		322
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		323
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		323
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		323
	Compression <Cmprssn>	[0..1]	Indicator		323
	Price <Pric>	[1..1]	±		323
	NotionalAmount <NtnlAmt>	[1..1]	±		324
	PriceMultiplier <PricMltplr>	[1..1]	Quantity		324
	Quantity <Qty>	[1..1]	±		324
	UpFrontPayment <UpFrntPmt>	[0..1]	±		325
	DeliveryType <DlvryTp>	[1..1]	CodeSet		325
	ExecutionDateTime <ExctnDtTm>	[1..1]	DateTime		325
	EffectiveDate <FctvDt>	[1..1]	Date		325
	MaturityDate <MtrtyDt>	[0..1]	Date		326
	TerminationDate <TermntnDt>	[0..1]	Date		326
	SettlementDate <SttlmDt>	[0..*]	Date		326
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	326
	TradeConfirmation <TradConf>	[1..1]			326
{Or	Confirmed <Confd>	[1..1]	±		327
Or}	NonConfirmed <NonConfd>	[1..1]	±		327
	TradeClearing <TradClr>	[1..1]	±	C11	327
	InterestRate <IntrstRate>	[0..1]	±	C13	328
	Currency <Ccy>	[0..1]	±	C5	328
	Commodity <Cmmdty>	[0..1]	±		329
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		329
	Option <Optn>	[0..1]	±	C19	329
	Credit <Cdt>	[0..1]	±		330
	TechnicalAttributes <TechAttrbts>	[0..1]	±		330
	SupplementaryData <SplmtryData>	[0..*]	±	C1	331

#### **3.4.2.2.2 Modification <Mod>**

*Presence:* [1..1]

*Definition:* Indicates a modification to the terms or details of a previously reported transaction, but not a correction.

**Modification <Mod>** contains the following elements (see "TradeDataReport1" on page 189 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			191
	Counterparty <CtrPty>	[1..1]	±		192
	Valuation <Valtn>	[0..1]		C7	192
	ContractValue <CtrctVal>	[0..1]	±		193
	TimeStamp <TmStmp>	[0..1]	DateTime		193
	Type <Tp>	[0..1]	CodeSet		193
	Collateral <Coll>	[0..1]			194
	Collateralisation <Collstn>	[0..1]	CodeSet		194
	Portfolio <Prfl>	[0..1]	Text		195
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	195
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	195
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	196
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	196
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	196
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	197
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		197
	CommonTradeData <CmonTradData>	[1..1]			197
	ContractData <CtrctData>	[0..1]			199
	ContractType <CtrctTp>	[0..1]	CodeSet		199
	AssetClass <AsstClss>	[0..1]	CodeSet		200
	ProductClassification <PdctClssfctn>	[0..1]	±		200
	ProductIdentification <Pdctld>	[0..1]	±		200
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		200
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	201
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	201
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	202
	TransactionData <TxData>	[1..1]			202
	UniqueTradeIdentifier <UnqTradldr>	[1..1]	Text		203
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		203
	ComplexTradeIdentification <CmplxTradld>	[0..1]	Text		204

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		204
	Compression <Cmprsn>	[0..1]	Indicator		204
	Price <Pric>	[0..1]	±		204
	NotionalAmount <NtnlAmt>	[0..1]	±		205
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		205
	Quantity <Qty>	[0..1]	±		205
	UpFrontPayment <UpFrntPmt>	[0..1]	±		206
	DeliveryType <DlvryTp>	[0..1]	CodeSet		206
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		206
	EffectiveDate <FctvDt>	[0..1]	Date		206
	MaturityDate <MtrtyDt>	[0..1]	Date		207
	TerminationDate <TermntnDt>	[0..1]	Date		207
	SettlementDate <SttlmDt>	[0..*]	Date		207
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	207
	TradeConfirmation <TradConf>	[0..1]	±		207
	TradeClearing <TradClr>	[0..1]	±	C11	208
	InterestRate <IntrstRate>	[0..1]	±	C13	208
	Currency <Ccy>	[0..1]	±	C5	209
	Commodity <Cmmdty>	[0..1]	±		209
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		210
	Option <Optn>	[0..1]	±	C19	210
	Credit <Cdt>	[0..1]	±		211
	TechnicalAttributes <TechAttrbts>	[0..1]	±		211
	SupplementaryData <SplmtryData>	[0..*]	±	C1	211

#### 3.4.2.2.2.3 Correction <Crrctn>

*Presence:* [1..1]

*Definition:* Indicates that the report is correcting the erroneous data fields of a previously submitted report.

**Correction <Crrctn>** contains the following elements (see "[TradeDataReport1](#)" on page 189 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			191
	Counterparty <CtrPty>	[1..1]	±		192
	Valuation <Valtn>	[0..1]		C7	192
	ContractValue <CtrctVal>	[0..1]	±		193
	TimeStamp <TmStmp>	[0..1]	DateTime		193
	Type <Tp>	[0..1]	CodeSet		193
	Collateral <Coll>	[0..1]			194
	Collateralisation <Collstn>	[0..1]	CodeSet		194
	Portfolio <Prfl>	[0..1]	Text		195
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	195
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	195
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	196
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	196
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	196
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	197
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		197
	CommonTradeData <CmonTradData>	[1..1]			197
	ContractData <CtrctData>	[0..1]			199
	ContractType <CtrctTp>	[0..1]	CodeSet		199
	AssetClass <AsstClss>	[0..1]	CodeSet		200
	ProductClassification <PdctClssfctn>	[0..1]	±		200
	ProductIdentification <Pdctld>	[0..1]	±		200
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		200
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	201
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	201
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	202
	TransactionData <TxData>	[1..1]			202
	UniqueTradeIdentifier <UnqTradldr>	[1..1]	Text		203
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		203
	ComplexTradeIdentification <CmplxTradld>	[0..1]	Text		204

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		204
	Compression <Cmprsn>	[0..1]	Indicator		204
	Price <Pric>	[0..1]	±		204
	NotionalAmount <NtnlAmt>	[0..1]	±		205
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		205
	Quantity <Qty>	[0..1]	±		205
	UpFrontPayment <UpFrntPmt>	[0..1]	±		206
	DeliveryType <DlvryTp>	[0..1]	CodeSet		206
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		206
	EffectiveDate <FctvDt>	[0..1]	Date		206
	MaturityDate <MtrtyDt>	[0..1]	Date		207
	TerminationDate <TermntnDt>	[0..1]	Date		207
	SettlementDate <SttlmDt>	[0..*]	Date		207
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	207
	TradeConfirmation <TradConf>	[0..1]	±		207
	TradeClearing <TradClr>	[0..1]	±	C11	208
	InterestRate <IntrstRate>	[0..1]	±	C13	208
	Currency <Ccy>	[0..1]	±	C5	209
	Commodity <Cmmdty>	[0..1]	±		209
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		210
	Option <Optn>	[0..1]	±	C19	210
	Credit <Cdt>	[0..1]	±		211
	TechnicalAttributes <TechAttrbts>	[0..1]	±		211
	SupplementaryData <SplmtryData>	[0..*]	±	C1	211

#### 3.4.2.2.2.4 EarlyTermination <EarlyTermntn>

*Presence:* [1..1]

*Definition:* Indicates that reported transaction is an early termination of an existing contract.

**EarlyTermination <EarlyTermntn>** contains the following elements (see "TradeTransactionEarlyTermination5" on page 283 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			285
	Counterparty <CtrPty>	[1..1]	±		286
	Valuation <Valtn>	[0..1]		C7	286
	ContractValue <CtrctVal>	[0..1]	±		287
	TimeStamp <TmStmp>	[0..1]	DateTime		287
	Type <Tp>	[0..1]	CodeSet		287
	Collateral <Coll>	[0..1]			288
	Collateralisation <Collstn>	[0..1]	CodeSet		288
	Portfolio <Prftl>	[0..1]	Text		289
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	289
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	289
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	290
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	290
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	290
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	291
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		291
	CommonTradeData <CmonTradData>	[1..1]			291
	ContractData <CtrctData>	[0..1]			293
	ContractType <CtrctTp>	[0..1]	CodeSet		293
	AssetClass <AsstClss>	[0..1]	CodeSet		294
	ProductClassification <PdctClssfctn>	[0..1]	±		294
	ProductIdentification <Pdctld>	[0..1]	±		294
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		294
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	295
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	295
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	296
	TransactionData <TxData>	[1..1]			296
	UniqueTradeIdentifier <UnqTradld>	[1..1]	Text		297
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		297
	ComplexTradeIdentification <CmplxTradld>	[0..1]	Text		298

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		298
	Compression <Cmprsn>	[0..1]	Indicator		298
	Price <Pric>	[0..1]	±		298
	NotionalAmount <NtnlAmt>	[0..1]	±		299
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		299
	Quantity <Qty>	[0..1]	±		299
	UpFrontPayment <UpFrntPmt>	[0..1]	±		300
	DeliveryType <DlvryTp>	[0..1]	CodeSet		300
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		300
	EffectiveDate <FctvDt>	[0..1]	Date		300
	MaturityDate <MtrtyDt>	[0..1]	Date		301
	TerminationDate <TermntnDt>	[1..1]	Date		301
	SettlementDate <SttlmDt>	[0..*]	Date		301
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	301
	TradeConfirmation <TradConf>	[0..1]	±		301
	TradeClearing <TradClr>	[0..1]	±	C11	302
	InterestRate <IntrstRate>	[0..1]	±	C13	302
	Currency <Ccy>	[0..1]	±	C5	303
	Commodity <Cmmdty>	[0..1]	±		303
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		304
	Option <Optn>	[0..1]	±	C19	304
	Credit <Cdt>	[0..1]	±		305
	TechnicalAttributes <TechAttrbts>	[0..1]	±		305
	SupplementaryData <SplmtryData>	[0..*]	±	C1	305

#### 3.4.2.2.2.5 PositionComponent <PosCmpnt>

*Presence:* [1..1]

*Definition:* Indicates a derivative contract that is to be reported as a new trade and also included in a separate position report on the same day.

**PositionComponent <PosCmpnt>** contains the following elements (see "[TradePositionComponent5](#)" on page 258 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			261
	Counterparty <CtrPty>	[1..1]			261
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		262
	OtherCounterparty <OthrCtrPty>	[1..1]	±		262
	Broker <Brkr>	[0..1]	±		263
	SubmittingAgent <SubmitgAgt>	[0..1]	±		263
	ClearingMember <ClrMmb>	[0..1]	±		263
	Beneficiary <Bnfcry>	[1..1]	±		264
	Valuation <Valtn>	[0..1]		C7	264
	ContractValue <CtrctVal>	[0..1]	±		264
	TimeStamp <TmStmp>	[0..1]	DateTime		265
	Type <Tp>	[0..1]	CodeSet		265
	Collateral <Coll>	[0..1]			265
	Collateralisation <Collstn>	[0..1]	CodeSet		265
	Portfolio <Prftl>	[0..1]	Text		266
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	266
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	266
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	267
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	267
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	268
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	268
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		268
	CommonTradeData <CmonTradData>	[1..1]			268
	ContractData <CtrctData>	[0..1]			270
	ContractType <CtrctTp>	[0..1]	CodeSet		270
	AssetClass <AsstClss>	[0..1]	CodeSet		271
	ProductClassification <PdctClssfctn>	[0..1]	±		271
	ProductIdentification <PdctId>	[0..1]	±		271
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		271
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	272

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	272
	DeliverableCurrency <DlvrbICcy>	[0..1]	CodeSet	C1	273
	TransactionData <TxData>	[1..1]			273
	UniqueTradeIdentifier <UnqTradldr>	[1..1]	Text		274
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		275
	ComplexTradeIdentification <CmplxTradld>	[0..1]	Text		275
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		275
	Compression <Cmprssn>	[0..1]	Indicator		275
	Price <Pric>	[1..1]	±		275
	NotionalAmount <NtnlAmt>	[1..1]	±		276
	PriceMultiplier <PricMltplr>	[1..1]	Quantity		276
	Quantity <Qty>	[1..1]	±		276
	UpFrontPayment <UpFrntPmt>	[0..1]	±		277
	DeliveryType <DlvryTp>	[1..1]	CodeSet		277
	ExecutionDateTime <ExctnDtTm>	[1..1]	DateTime		277
	EffectiveDate <FctvDt>	[1..1]	Date		277
	MaturityDate <MtrtyDt>	[0..1]	Date		278
	TerminationDate <TermntnDt>	[0..1]	Date		278
	SettlementDate <SttlmDt>	[0..*]	Date		278
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	278
	TradeConfirmation <TradConf>	[1..1]			278
{Or	Confirmed <Confd>	[1..1]	±		279
Or}	NonConfirmed <NonConfd>	[1..1]	±		279
	TradeClearing <TradClr>	[1..1]	±	C11	279
	InterestRate <IntrstRate>	[0..1]	±	C13	280
	Currency <Ccy>	[0..1]	±	C5	280
	Commodity <Cmmdty>	[0..1]	±		281
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		281
	Option <Optn>	[0..1]	±	C19	281
	Credit <Cdt>	[0..1]	±		282
	TechnicalAttributes <TechAttrbts>	[0..1]	±		282

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SupplementaryData <SplmtryData>	[0..*]	±	C1	283

#### 3.4.2.2.2.6 ValuationUpdate <ValtnUpd>

*Presence:* [1..1]

*Definition:* Indicates an update of a contract valuation or collateral.

**ValuationUpdate <ValtnUpd>** contains the following elements (see "TradeTransactionValuationUpdate5" on page 235 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			237
	Counterparty <CtrPty>	[1..1]	±		238
	Valuation <Valtn>	[0..1]			238
	ContractValue <CtrctVal>	[1..1]	±		239
	TimeStamp <TmStmp>	[1..1]	DateTime		239
	Type <Tp>	[1..1]	CodeSet		239
	Collateral <Coll>	[0..1]			239
	Collateralisation <Collstn>	[1..1]	CodeSet		240
	Portfolio <Prfl>	[0..1]	Text		240
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	241
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	241
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	241
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	242
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	242
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	242
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		243
	CommonTradeData <CmonTradData>	[0..1]		C18	243
	ContractData <CtrctData>	[0..1]			245
	ContractType <CtrctTp>	[0..1]	CodeSet		245
	AssetClass <AsstClss>	[0..1]	CodeSet		246
	ProductClassification <PdctClssfctn>	[0..1]	±		246
	ProductIdentification <Pdctld>	[0..1]	±		246
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		247
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	247
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	248
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	248
	TransactionData <TxData>	[0..1]			248
	UniqueTradeIdentifier <UnqTradldr>	[0..1]	Text		249
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		249
	ComplexTradeIdentification <CmplxTradld>	[0..1]	Text		250

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		250
	Compression <Cmprssn>	[0..1]	Indicator		250
	Price <Pric>	[0..1]	±		250
	NotionalAmount <NtnlAmt>	[0..1]	±		251
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		251
	Quantity <Qty>	[0..1]	±		251
	UpFrontPayment <UpFrntPmt>	[0..1]	±		252
	DeliveryType <DlvryTp>	[0..1]	CodeSet		252
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		252
	EffectiveDate <FctvDt>	[0..1]	Date		252
	MaturityDate <MtrtyDt>	[0..1]	Date		253
	TerminationDate <TermntnDt>	[0..1]	Date		253
	SettlementDate <SttlmDt>	[0..*]	Date		253
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	253
	TradeConfirmation <TradConf>	[0..1]	±		253
	TradeClearing <TradClr>	[0..1]	±	C11	254
	InterestRate <IntrstRate>	[0..1]	±	C13	254
	Currency <Ccy>	[0..1]	±	C5	255
	Commodity <Cmmdty>	[0..1]	±		255
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		256
	Option <Optn>	[0..1]	±	C19	256
	Credit <Cdt>	[0..1]	±		257
	TechnicalAttributes <TechAttrbts>	[0..1]	±		257
	SupplementaryData <SplmtryData>	[0..*]	±	C1	257

#### 3.4.2.2.2.7 Compression <Cmprssn>

*Presence:* [1..1]

*Definition:* Indicates a compression of the reported contract.

**Compression <Cmprssn>** contains the following elements (see "TradeDataReport1" on page 189 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			191
	Counterparty <CtrPty>	[1..1]	±		192
	Valuation <Valtn>	[0..1]		C7	192
	ContractValue <CtrctVal>	[0..1]	±		193
	TimeStamp <TmStmp>	[0..1]	DateTime		193
	Type <Tp>	[0..1]	CodeSet		193
	Collateral <Coll>	[0..1]			194
	Collateralisation <Collstn>	[0..1]	CodeSet		194
	Portfolio <Prftl>	[0..1]	Text		195
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	195
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	195
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	196
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	196
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	196
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	197
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		197
	CommonTradeData <CmonTradData>	[1..1]			197
	ContractData <CtrctData>	[0..1]			199
	ContractType <CtrctTp>	[0..1]	CodeSet		199
	AssetClass <AsstClss>	[0..1]	CodeSet		200
	ProductClassification <PdctClssfctn>	[0..1]	±		200
	ProductIdentification <Pdctld>	[0..1]	±		200
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		200
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	201
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	201
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	202
	TransactionData <TxData>	[1..1]			202
	UniqueTradeIdentifier <UnqTradldr>	[1..1]	Text		203
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		203
	ComplexTradeIdentification <CmplxTradld>	[0..1]	Text		204

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		204
	Compression <Cmprsn>	[0..1]	Indicator		204
	Price <Pric>	[0..1]	±		204
	NotionalAmount <NtnlAmt>	[0..1]	±		205
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		205
	Quantity <Qty>	[0..1]	±		205
	UpFrontPayment <UpFrntPmt>	[0..1]	±		206
	DeliveryType <DlvryTp>	[0..1]	CodeSet		206
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		206
	EffectiveDate <FctvDt>	[0..1]	Date		206
	MaturityDate <MtrtyDt>	[0..1]	Date		207
	TerminationDate <TermntnDt>	[0..1]	Date		207
	SettlementDate <SttlmDt>	[0..*]	Date		207
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	207
	TradeConfirmation <TradConf>	[0..1]	±		207
	TradeClearing <TradClr>	[0..1]	±	C11	208
	InterestRate <IntrstRate>	[0..1]	±	C13	208
	Currency <Ccy>	[0..1]	±	C5	209
	Commodity <Cmmdty>	[0..1]	±		209
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		210
	Option <Optn>	[0..1]	±	C19	210
	Credit <Cdt>	[0..1]	±		211
	TechnicalAttributes <TechAttrbts>	[0..1]	±		211
	SupplementaryData <SplmtryData>	[0..*]	±	C1	211

#### 3.4.2.2.2.8 Error <Err>

*Presence:* [1..1]

*Definition:* Indicates a cancellation of a wrongly submitted entire report in case the contract never came into existence or was not subject to reporting requirements but was reported to a trade repository by mistake.

**Error <Err>** contains the following elements (see "TradeDataReport1" on page 189 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			191
	Counterparty <CtrPty>	[1..1]	±		192
	Valuation <Valtn>	[0..1]		C7	192
	ContractValue <CtrctVal>	[0..1]	±		193
	TimeStamp <TmStmp>	[0..1]	DateTime		193
	Type <Tp>	[0..1]	CodeSet		193
	Collateral <Coll>	[0..1]			194
	Collateralisation <Collstn>	[0..1]	CodeSet		194
	Portfolio <Prftl>	[0..1]	Text		195
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	195
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	195
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	196
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	196
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	196
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	197
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		197
	CommonTradeData <CmonTradData>	[1..1]			197
	ContractData <CtrctData>	[0..1]			199
	ContractType <CtrctTp>	[0..1]	CodeSet		199
	AssetClass <AsstClss>	[0..1]	CodeSet		200
	ProductClassification <PdctClssfctn>	[0..1]	±		200
	ProductIdentification <PdctId>	[0..1]	±		200
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		200
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	201
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	201
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	202
	TransactionData <TxData>	[1..1]			202
	UniqueTradeIdentifier <UnqTradId>	[1..1]	Text		203
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		203
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		204
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		204

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Compression <Cmprssn>	[0..1]	Indicator		204
	Price <Pric>	[0..1]	±		204
	NotionalAmount <NtnlAmt>	[0..1]	±		205
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		205
	Quantity <Qty>	[0..1]	±		205
	UpFrontPayment <UpFrntPmt>	[0..1]	±		206
	DeliveryType <DlvryTp>	[0..1]	CodeSet		206
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		206
	EffectiveDate <FctvDt>	[0..1]	Date		206
	MaturityDate <MtrtyDt>	[0..1]	Date		207
	TerminationDate <TermtnDt>	[0..1]	Date		207
	SettlementDate <SttlmDt>	[0..*]	Date		207
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	207
	TradeConfirmation <TradConf>	[0..1]	±		207
	TradeClearing <TradClr>	[0..1]	±	C11	208
	InterestRate <IntrstRate>	[0..1]	±	C13	208
	Currency <Ccy>	[0..1]	±	C5	209
	Commodity <Cmmdty>	[0..1]	±		209
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		210
	Option <Optn>	[0..1]	±	C19	210
	Credit <Cdt>	[0..1]	±		211
	TechnicalAttributes <TechAttrbts>	[0..1]	±		211
	SupplementaryData <SplmtryData>	[0..*]	±	C1	211

#### 3.4.2.2.2.9 Other <Othr>

*Presence:* [1..1]

*Definition:* Indicates any other amendment to the contract.

**Other <Othr>** contains the following elements (see "TradeTransactionOther6" on page 212 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			214
	Counterparty <CtrPty>	[1..1]	±		215
	Valuation <Valtn>	[0..1]		C7	215
	ContractValue <CtrctVal>	[0..1]	±		216
	TimeStamp <TmStmp>	[0..1]	DateTime		216
	Type <Tp>	[0..1]	CodeSet		216
	Collateral <Coll>	[0..1]			217
	Collateralisation <Collstn>	[0..1]	CodeSet		217
	Portfolio <Prftl>	[0..1]	Text		218
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	218
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	218
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	219
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	219
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	219
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	220
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		220
	CommonTradeData <CmonTradData>	[1..1]			220
	ContractData <CtrctData>	[0..1]			222
	ContractType <CtrctTp>	[0..1]	CodeSet		222
	AssetClass <AsstClss>	[0..1]	CodeSet		223
	ProductClassification <PdctClssfctn>	[0..1]	±		223
	ProductIdentification <PdctId>	[0..1]	±		223
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		223
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	224
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	224
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	225
	TransactionData <TxData>	[1..1]			225
	UniqueTradeIdentifier <UnqTradId>	[1..1]	Text		226
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		226
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		227
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		227

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Compression <Cmprssn>	[0..1]	Indicator		227
	Price <Pric>	[0..1]	±		227
	NotionalAmount <NtnlAmt>	[0..1]	±		228
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		228
	Quantity <Qty>	[0..1]	±		228
	UpFrontPayment <UpFrntPmt>	[0..1]	±		229
	DeliveryType <DlvryTp>	[0..1]	CodeSet		229
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		229
	EffectiveDate <FctvDt>	[0..1]	Date		229
	MaturityDate <MtrtyDt>	[0..1]	Date		230
	TerminationDate <TermntnDt>	[0..1]	Date		230
	SettlementDate <SttlmDt>	[0..*]	Date		230
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	230
	TradeConfirmation <TradConf>	[0..1]	±		230
	TradeClearing <TradClr>	[0..1]	±	C11	231
	InterestRate <IntrstRate>	[0..1]	±	C13	231
	Currency <Ccy>	[0..1]	±	C5	232
	Commodity <Cmmdty>	[0..1]	±		232
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		233
	Option <Optn>	[0..1]	±	C19	233
	Credit <Cdt>	[0..1]	±		234
	ActionTypeDetails <ActnTpDtls>	[0..1]	Text		234
	TechnicalAttributes <TechAttrbts>	[0..1]	±		234
	SupplementaryData <SplmtryData>	[0..*]	±	C1	234

### 3.4.2.3 State <Stat>

*Presence:* [1..\*]

*Definition:* Information related to trade state reporting.

**State <Stat>** contains the following **TradeStateReport10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CounterpartySpecificData</b> <CtrPtySpfcData>	[1..2]			66
	<b>Counterparty</b> <CtrPty>	[1..1]	±		67
	<b>Valuation</b> <Valtn>	[0..1]		C7	67
	<b>ContractValue</b> <CtrctVal>	[0..1]	±		68
	<b>TimeStamp</b> <TmStmp>	[0..1]	DateTime		68
	<b>Type</b> <Tp>	[0..1]	CodeSet		68
	<b>Collateral</b> <Coll>	[0..1]			69
	<b>Collateralisation</b> <Collstn>	[0..1]	CodeSet		69
	<b>Portfolio</b> <Prfl>	[0..1]	Text		70
	<b>InitialMarginPosted</b> <InitlMrgnPstd>	[0..1]	Amount	C1	70
	<b>VariationMarginPosted</b> <VartnMrgnPstd>	[0..1]	Amount	C1	70
	<b>InitialMarginReceived</b> <InitlMrgnRcvd>	[0..1]	Amount	C1	71
	<b>VariationMarginReceived</b> <VartnMrgnRcvd>	[0..1]	Amount	C1	71
	<b>ExcessCollateralPosted</b> <XcssCollPstd>	[0..1]	Amount	C1	71
	<b>ExcessCollateralReceived</b> <XcssCollRcvd>	[0..1]	Amount	C1	72
	<b>ReportingDateTime</b> <RptgDtTm>	[1..1]	DateTime		72
	<b>CommonTradeData</b> <CmonTradData>	[1..1]			72
	<b>ContractData</b> <CtrctData>	[0..1]			74
	<b>ContractType</b> <CtrctTp>	[0..1]	CodeSet		74
	<b>AssetClass</b> <AsstClss>	[0..1]	CodeSet		75
	<b>ProductClassification</b> <PdctClssfctn>	[0..1]	±		75
	<b>ProductIdentification</b> <Pdctld>	[0..1]	±		75
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[0..1]	±		76
	<b>NotionalCurrencyFirstLeg</b> <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	76
	<b>NotionalCurrencySecondLeg</b> <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	76
	<b>DeliverableCurrency</b> <DlvrblCcy>	[0..1]	CodeSet	C1	77
	<b>TransactionData</b> <TxData>	[1..1]			77
	<b>UniqueTradeIdentifier</b> <UnqTradldr>	[1..1]	Text		78
	<b>ReportTrackingNumber</b> <RptTrckgNb>	[0..1]	Text		78
	<b>ComplexTradeIdentification</b> <CmplxTradld>	[0..1]	Text		79
	<b>TradingVenue</b> <TradgVn>	[0..1]	IdentifierSet		79

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Compression</b> <Cmprssn>	[0..1]	Indicator		79
	<b>Price</b> <Pric>	[0..1]	±		79
	<b>NotionalAmount</b> <NtnlAmt>	[0..1]	±		80
	<b>PriceMultiplier</b> <PricMltplr>	[0..1]	Quantity		80
	<b>Quantity</b> <Qty>	[0..1]	±		80
	<b>UpFrontPayment</b> <UpFrntPmt>	[0..1]	±		81
	<b>DeliveryType</b> <DlvryTp>	[0..1]	CodeSet		81
	<b>ExecutionDateTime</b> <ExctnDtTm>	[0..1]	DateTime		81
	<b>EffectiveDate</b> <FctvDt>	[0..1]	Date		81
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		82
	<b>TerminationDate</b> <TermntnDt>	[0..1]	Date		82
	<b>SettlementDate</b> <SttlmDt>	[0..*]	Date		82
	<b>MasterAgreement</b> <MstrAgrmt>	[0..1]	±	C9	82
	<b>TradeConfirmation</b> <TradConf>	[0..1]	±		82
	<b>TradeClearing</b> <TradClr>	[0..1]	±	C11	83
	<b>InterestRate</b> <IntrstRate>	[0..1]	±	C13	83
	<b>Currency</b> <Ccy>	[0..1]	±	C5	84
	<b>Commodity</b> <Cmmdty>	[0..1]	±		84
	<b>EnergySpecificAttributes</b> <NrgySpfcAttrbts>	[0..1]	±		85
	<b>Option</b> <Optn>	[0..1]	±	C19	85
	<b>Credit</b> <Cdt>	[0..1]	±		86
	<b>ContractModification</b> <CtrctMod>	[0..1]			86
	<b>ActionType</b> <ActnTp>	[1..1]	CodeSet		86
	<b>Level</b> <Lvl>	[0..1]	CodeSet		87
	<b>TechnicalAttributes</b> <TechAttrbts>	[0..1]	±		87
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C20	87

#### 3.4.2.3.1 CounterpartySpecificData <CtrPtySpfcData>

*Presence:* [1..2]

*Definition:* Data specific to counterparties and related fields.

**CounterpartySpecificData <CtrPtySpfcData>** contains the following **CounterpartySpecificData22** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Counterparty &lt;CtrPty&gt;</b>	[1..1]	±		67
	<b>Valuation &lt;Valtn&gt;</b>	[0..1]		C7	67
	<b>ContractValue &lt;CtrctVal&gt;</b>	[0..1]	±		68
	<b>TimeStamp &lt;TmStmp&gt;</b>	[0..1]	DateTime		68
	<b>Type &lt;Tp&gt;</b>	[0..1]	CodeSet		68
	<b>Collateral &lt;Coll&gt;</b>	[0..1]			69
	<b>Collateralisation &lt;Collstn&gt;</b>	[0..1]	CodeSet		69
	<b>Portfolio &lt;Prfl&gt;</b>	[0..1]	Text		70
	<b>InitialMarginPosted &lt;InitlMrgnPstd&gt;</b>	[0..1]	Amount	C1	70
	<b>VariationMarginPosted &lt;VartnMrgnPstd&gt;</b>	[0..1]	Amount	C1	70
	<b>InitialMarginReceived &lt;InitlMrgnRcvd&gt;</b>	[0..1]	Amount	C1	71
	<b>VariationMarginReceived &lt;VartnMrgnRcvd&gt;</b>	[0..1]	Amount	C1	71
	<b>ExcessCollateralPosted &lt;XcssCollPstd&gt;</b>	[0..1]	Amount	C1	71
	<b>ExcessCollateralReceived &lt;XcssCollRcvd&gt;</b>	[0..1]	Amount	C1	72
	<b>ReportingDateTime &lt;RptgDtTm&gt;</b>	[1..1]	DateTime		72

#### 3.4.2.3.1.1 Counterparty <CtrPty>

*Presence:* [1..1]

*Definition:* Data specific to counterparties of the reported transaction/position.

**Counterparty <CtrPty>** contains the following elements (see "[TradeCounterpartyReport9](#)" on page 459 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		460
	OtherCounterparty <OthrCtrPty>	[1..1]	±		460
	Broker <Brkr>	[0..1]	±		461
	SubmittingAgent <SubmitgAgt>	[0..1]	±		461
	ClearingMember <ClrMmb>	[0..1]	±		461
	Beneficiary <Bnfcry>	[0..1]	±		461

#### 3.4.2.3.1.2 Valuation <Valtn>

*Presence:* [0..1]

*Definition:* Data specific to the valuation of the transaction.

Impacted by: C7 "OneElementPresentRule"

**Valuation <Valtn>** contains the following **ContractValuationData3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ContractValue</b> <CtrctVal>	[0..1]	±		68
	<b>TimeStamp</b> <TmStmp>	[0..1]	DateTime		68
	<b>Type</b> <Tp>	[0..1]	CodeSet		68

#### Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

/ContractValue Must be present

Or /TimeStamp Must be present

Or /Type Must be present

#### 3.4.2.3.1.2.1 ContractValue <CtrctVal>

*Presence:* [0..1]

*Definition:* Mark to market valuation of the contract, or mark to model valuation. The CCP's valuation to be used for a cleared trade.

**ContractValue <CtrctVal>** contains the following elements (see "AmountAndDirection54" on page 166 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2	166
	Sign <Sgn>	[0..1]	Indicator		166

#### 3.4.2.3.1.2.2 TimeStamp <TmStmp>

*Presence:* [0..1]

*Definition:* Date and time of the last valuation.

Usage: For mark-to-market valuation the date and time of publishing of reference prices shall be reported.

*Datatype:* "ISODatetime" on page 521

#### 3.4.2.3.1.2.3 Type <Tp>

*Presence:* [0..1]

*Definition:* Indicate whether valuation was performed mark to market, mark to model or provided by the CCP.

*Datatype:* "ValuationType1Code" on page 520

CodeName	Name	Definition
CCPV	CCPValuation	Central counterparty (CCP) valuation.

CodeName	Name	Definition
MTMA	MarkToMarket	Mark to market valuation.
MTMO	MarkToModel	Mark to model valuation.

### 3.4.2.3.1.3 Collateral <Coll>

*Presence:* [0..1]

*Definition:* Information related to collateral agreement existing between counterparties.

**Collateral <Coll>** contains the following **TradeCollateralReport2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Collateralisation</b> <Collstn>	[0..1]	CodeSet		69
	<b>Portfolio</b> <Prftl>	[0..1]	Text		70
	<b>InitialMarginPosted</b> <InitlMrgnPstd>	[0..1]	Amount	C1	70
	<b>VariationMarginPosted</b> <VartnMrgnPstd>	[0..1]	Amount	C1	70
	<b>InitialMarginReceived</b> <InitlMrgnRcvd>	[0..1]	Amount	C1	71
	<b>VariationMarginReceived</b> <VartnMrgnRcvd>	[0..1]	Amount	C1	71
	<b>ExcessCollateralPosted</b> <XcssCollPstd>	[0..1]	Amount	C1	71
	<b>ExcessCollateralReceived</b> <XcssCollRcvd>	[0..1]	Amount	C1	72

#### 3.4.2.3.1.3.1 Collateralisation <Collstn>

*Presence:* [0..1]

*Definition:* Information indicating the type of collateral agreement existing between counterparties.

*Datatype:* "CollateralisationType1Code" on page 508

CodeName	Name	Definition
FLCL	FullyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties post initial margin and regularly post variation margin with respect to the derivative transaction.
OWCL	OneWayCollateralised	The collateral agreement between the counterparties stipulates that one counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
PRCL	PartiallyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties regularly post only variation margin with respect to the derivative transaction.

CodeName	Name	Definition
UNCL	Uncollateralised	There is no collateral agreement between the counterparties or the collateral agreement between the counterparties stipulates that no collateral (neither initial margin nor variation margin) has to be posted with respect to the derivative transaction.

#### 3.4.2.3.1.3.2 Portfolio <Prftl>

*Presence:* [0..1]

*Definition:* A unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

*Datatype:* "Max52Text" on page 528

#### 3.4.2.3.1.3.3 InitialMarginPosted <InitlMrgnPstd>

*Presence:* [0..1]

*Definition:* Value of the initial margin posted by the reporting counterparty to the other counterparty.

Usage: Where initial margin is posted on a portfolio basis, this field should include the overall value of initial margin posted for the portfolio.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

##### 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.

#### 3.4.2.3.1.3.4 VariationMarginPosted <VartnMrgnPstd>

*Presence:* [0..1]

*Definition:* Value of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.

Usage: Where variation margin is posted on a portfolio basis, this field should include the overall value of variation margin posted for the portfolio.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

##### 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.

#### 3.4.2.3.1.3.5 InitialMarginReceived <InitlMrgnRcvd>

*Presence:* [0..1]

*Definition:* Value of the initial margin received by the reporting counterparty from the other counterparty.

Usage: Where initial margin is received on a portfolio basis, this field should include the overall value of initial margin received for the portfolio.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

##### 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.

#### 3.4.2.3.1.3.6 VariationMarginReceived <VartnMrgnRcvd>

*Presence:* [0..1]

*Definition:* Value of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.

Usage: Where variation margin is received on a portfolio basis, this field should include the overall value of variation margin received for the portfolio.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

##### 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.

#### 3.4.2.3.1.3.7 ExcessCollateralPosted <XcssCollPstd>

*Presence:* [0..1]

*Definition:* Value of collateral posted in excess of the required collateral.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

**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.

**3.4.2.3.1.3.8 ExcessCollateralReceived <XcssCollRcvd>**

*Presence:* [0..1]

*Definition:* Value of collateral received in excess of the required collateral.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

**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.

**3.4.2.3.1.4 ReportingDateTime <RptgDtTm>**

*Presence:* [1..1]

*Definition:* Date and time of reporting to the trade repository as required by regulation.

*Datatype:* "ISODatetime" on page 521

**3.4.2.3.2 CommonTradeData <CmonTradData>**

*Presence:* [1..1]

*Definition:* Data specifically related to transaction.

**CommonTradeData <CmonTradData>** contains the following **CommonTradeDataReport39** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ContractData</b> <CtrctData>	[0..1]			74
	<b>ContractType</b> <CtrctTp>	[0..1]	CodeSet		74
	<b>AssetClass</b> <AsstClss>	[0..1]	CodeSet		75
	<b>ProductClassification</b> <PdctClssfctn>	[0..1]	±		75
	<b>ProductIdentification</b> <PdctId>	[0..1]	±		75
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[0..1]	±		76
	<b>NotionalCurrencyFirstLeg</b> <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	76
	<b>NotionalCurrencySecondLeg</b> <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	76
	<b>DeliverableCurrency</b> <DlvrblCcy>	[0..1]	CodeSet	C1	77
	<b>TransactionData</b> <TxData>	[1..1]			77
	<b>UniqueTradeIdentifier</b> <UnqTradldr>	[1..1]	Text		78
	<b>ReportTrackingNumber</b> <RptTrckgNb>	[0..1]	Text		78
	<b>ComplexTradeIdentification</b> <CmplxTradld>	[0..1]	Text		79
	<b>TradingVenue</b> <TradgVn>	[0..1]	IdentifierSet		79
	<b>Compression</b> <Cmprssn>	[0..1]	Indicator		79
	<b>Price</b> <Pric>	[0..1]	±		79
	<b>NotionalAmount</b> <NtnlAmt>	[0..1]	±		80
	<b>PriceMultiplier</b> <PricMltplr>	[0..1]	Quantity		80
	<b>Quantity</b> <Qty>	[0..1]	±		80
	<b>UpFrontPayment</b> <UpFrntPmt>	[0..1]	±		81
	<b>DeliveryType</b> <DlrvyTp>	[0..1]	CodeSet		81
	<b>ExecutionDateTime</b> <ExctnDtTm>	[0..1]	DateTime		81
	<b>EffectiveDate</b> <FctvDt>	[0..1]	Date		81
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		82
	<b>TerminationDate</b> <TermtnDt>	[0..1]	Date		82
	<b>SettlementDate</b> <SttlmDt>	[0..*]	Date		82
	<b>MasterAgreement</b> <MstrAgrmt>	[0..1]	±	C9	82
	<b>TradeConfirmation</b> <TradConf>	[0..1]	±		82
	<b>TradeClearing</b> <TradClr>	[0..1]	±	C11	83
	<b>InterestRate</b> <IntrstRate>	[0..1]	±	C13	83
	<b>Currency</b> <Ccy>	[0..1]	±	C5	84

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Commodity</b> <Cmmdty>	[0..1]	±		84
	<b>EnergySpecificAttributes</b> <NrgySpfcAttrbts>	[0..1]	±		85
	<b>Option</b> <Optn>	[0..1]	±	C19	85
	<b>Credit</b> <Cdt>	[0..1]	±		86
	<b>ContractModification</b> <CtrctMod>	[0..1]			86
	<b>ActionType</b> <ActnTp>	[1..1]	CodeSet		86
	<b>Level</b> <Lvl>	[0..1]	CodeSet		87

#### 3.4.2.3.2.1 ContractData <CtrctData>

*Presence:* [0..1]

*Definition:* Data related to a trade contract.

**ContractData** <CtrctData> contains the following **ContractType8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ContractType</b> <CtrctTp>	[0..1]	CodeSet		74
	<b>AssetClass</b> <AsstClss>	[0..1]	CodeSet		75
	<b>ProductClassification</b> <PdctClssfctn>	[0..1]	±		75
	<b>ProductIdentification</b> <Pdctld>	[0..1]	±		75
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[0..1]	±		76
	<b>NotionalCurrencyFirstLeg</b> <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	76
	<b>NotionalCurrencySecondLeg</b> <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	76
	<b>DeliverableCurrency</b> <DlvrblCcy>	[0..1]	CodeSet	C1	77

#### 3.4.2.3.2.1.1 ContractType <CtrctTp>

*Presence:* [0..1]

*Definition:* Classification of information according to contract type.

*Datatype:* "FinancialInstrumentContractType2Code" on page 511

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
FORW	Forward	Contract of type forward.
OPTN	Option	Contract of type option.
SPDB	SpreadBetting	Contract of type spread betting.

CodeName	Name	Definition
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.
OTHR	Other	Contract of other financial instrument contract type.

#### 3.4.2.3.2.1.2 AssetClass <AsstClss>

*Presence:* [0..1]

*Definition:* Specifies the classification according to the asset class of the contract.

*Datatype:* "ProductType4Code" on page 516

CodeName	Name	Definition
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.
EQUI	Equity	Identifies the nature or type of an equity.
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
COMM	Commodity	Identifies categories of instruments that are commodities.
OTHR	Other	Other asset type.

#### 3.4.2.3.2.1.3 ProductClassification <PdctClssfctn>

*Presence:* [0..1]

*Definition:* Specifies the classification of the derivative product.

**ProductClassification <PdctClssfctn>** contains one of the following elements (see "ProductClassification1Choice" on page 430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[1..1]	IdentifierSet		431
Or}	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		431

#### 3.4.2.3.2.1.4 ProductIdentification <PdctId>

*Presence:* [0..1]

*Definition:* Specifies the identification of the derivative product.

**ProductIdentification <PdctId>** contains one of the following elements (see "SecurityIdentification18Choice" on page 502 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		502
Or}	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		502

**3.4.2.3.2.1.5 UnderlyingInstrument <UndrlyglInstrm>**

*Presence:* [0..1]

*Definition:* Unique identification to identify the direct underlying instrument based on its type.

**UnderlyingInstrument <UndrlyglInstrm>** contains one of the following elements (see "[SecurityIdentification34Choice](#)" on page 496 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		496
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		496
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		497
Or	BasketConstituents <BsktCnstntnts>	[1..*]	±		497
Or	Index <Indx>	[1..1]			497
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		497
Or	Name <Nm>	[1..1]	Text		497
Or}	Index <Indx>	[1..1]	CodeSet		498
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		500

**3.4.2.3.2.1.6 NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>**

*Presence:* [0..1]

*Definition:* Currency of the notional amount.

Usage: In the case of an interest rate or currency derivative contract, this will be the notional currency of first leg.

*Impacted by:* [C1 "ActiveCurrency"](#)

*Datatype:* ["ActiveCurrencyCode"](#) on page 504

**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.

**3.4.2.3.2.1.7 NotionalCurrencySecondLeg <NtnlCcyScndLeg>**

*Presence:* [0..1]

*Definition:* Other currency of the notional amount.

Usage: In the case of an interest rate or currency derivative contract, this will be the notional currency of the second leg.

*Impacted by:* [C1 "ActiveCurrency"](#)

*Datatype:* "ActiveCurrencyCode" on page 504

#### **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.

#### **3.4.2.3.2.1.8 DeliverableCurrency <DivrblCcy>**

*Presence:* [0..1]

*Definition:* Specifies the currency to be delivered.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 504

#### **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.

#### **3.4.2.3.2.2 TransactionData <TxData>**

*Presence:* [1..1]

*Definition:* Data related to a trade transaction.

**TransactionData <TxData>** contains the following **TradeTransaction25** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>UniqueTradeIdentifier</b> <UnqTradldr>	[1..1]	Text		78
	<b>ReportTrackingNumber</b> <RptTrckgNb>	[0..1]	Text		78
	<b>ComplexTradeIdentification</b> <CmplxTradld>	[0..1]	Text		79
	<b>TradingVenue</b> <TradgVn>	[0..1]	IdentifierSet		79
	<b>Compression</b> <Cmprssn>	[0..1]	Indicator		79
	<b>Price</b> <Pric>	[0..1]	±		79
	<b>NotionalAmount</b> <NtnlAmt>	[0..1]	±		80
	<b>PriceMultiplier</b> <PricMltpl>	[0..1]	Quantity		80
	<b>Quantity</b> <Qty>	[0..1]	±		80
	<b>UpFrontPayment</b> <UpFrntPmt>	[0..1]	±		81
	<b>DeliveryType</b> <DlvryTp>	[0..1]	CodeSet		81
	<b>ExecutionDateTime</b> <ExctnDtTm>	[0..1]	DateTime		81
	<b>EffectiveDate</b> <FctvDt>	[0..1]	Date		81
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		82
	<b>TerminationDate</b> <TermntnDt>	[0..1]	Date		82
	<b>SettlementDate</b> <SttlmDt>	[0..*]	Date		82
	<b>MasterAgreement</b> <MstrAgrmt>	[0..1]	±	C9	82
	<b>TradeConfirmation</b> <TradConf>	[0..1]	±		82
	<b>TradeClearing</b> <TradClr>	[0..1]	±	C11	83
	<b>InterestRate</b> <IntrstRate>	[0..1]	±	C13	83
	<b>Currency</b> <Ccy>	[0..1]	±	C5	84
	<b>Commodity</b> <Cmmdty>	[0..1]	±		84
	<b>EnergySpecificAttributes</b> <NrgySpfcAttrbts>	[0..1]	±		85
	<b>Option</b> <Optn>	[0..1]	±	C19	85
	<b>Credit</b> <Cdt>	[0..1]	±		86

**3.4.2.3.2.2.1 UniqueTradeIdentifier <UnqTradldr>***Presence:* [1..1]*Definition:* Unique trade Identifier (UTI) as agreed with the counterparty.*Datatype:* "Max52Text" on page 528**3.4.2.3.2.2.2 ReportTrackingNumber <RptTrckgNb>***Presence:* [0..1]

*Definition:* Unique number to indicate a group of reports which relate to the same execution.

*Datatype:* "Max52Text" on page 528

#### **3.4.2.3.2.2.3 ComplexTradeldentification <CmplxTradld>**

*Presence:* [0..1]

*Definition:* Identification, internal to the reporting firm to identify all the reports related to the same execution of a combination of financial instruments. The code must be unique for the firm for the group of reports for the execution.

Usage: Field only applies when the instrument is complex.

*Datatype:* "Max35Text" on page 528

#### **3.4.2.3.2.2.4 TradingVenue <TradgVn>**

*Presence:* [0..1]

*Definition:* Venue of execution identified by a unique code for this venue.

In case of a contract concluded OTC, it has to be identified using specific MIC codes designating OTC transactions.

*Datatype:* "MICIdentifier" on page 523

#### **3.4.2.3.2.2.5 Compression <Cmprssn>**

*Presence:* [0..1]

*Definition:* Identifies whether the contract results from a compression operation or not.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 524):

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

#### **3.4.2.3.2.2.6 Price <Pric>**

*Presence:* [0..1]

*Definition:* Indicates the price per derivative excluding, where applicable, commission and accrued interest.

**Price <Pric>** contains one of the following elements (see "[SecuritiesTransactionPrice10Choice](#)" on page 466 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		467
Or	Unit <Unit>	[1..1]	Quantity		467
Or	Percentage <Pctg>	[1..1]	Rate		467
Or	Yield <Yld>	[1..1]	Rate		467
Or	PendingPrice <PdgPric>	[1..1]	CodeSet		467
Or}	Other <Othr>	[1..1]		C8	468
	Value <Val>	[0..1]	Quantity		468
	Type <Tp>	[0..1]	Text		468

#### 3.4.2.3.2.2.7 NotionalAmount <NtnlAmt>

*Presence:* [0..1]

*Definition:* Reference amount from which contractual payments are determined.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

**NotionalAmount <NtnlAmt>** contains the following elements (see "[AmountAndDirection56](#)" on page 165 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		166
	Sign <Sgn>	[0..1]	Indicator		166

#### 3.4.2.3.2.2.8 PriceMultiplier <PricMltplr>

*Presence:* [0..1]

*Definition:* Number of units of the underlying instrument represented by a single derivative contract.

*Datatype:* "[LongFraction21DecimalNumber](#)" on page 525

#### 3.4.2.3.2.2.9 Quantity <Qty>

*Presence:* [0..1]

*Definition:* Number of units of the financial instrument, that is, the nominal value.

**Quantity <Qty>** contains one of the following elements (see "[FinancialInstrumentQuantity30Choice](#)" on page 469 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		469
Or	NominalValue <NmnlVal>	[1..1]	Amount		470
Or}	MonetaryValue <MntryVal>	[1..1]	Amount		470

#### 3.4.2.3.2.2.10 UpFrontPayment <UpFrntPmt>

*Presence:* [0..1]

*Definition:* Amount of money of any up-front payment the reporting counterparty made or received.

Usage: The negative symbol to be used to indicate that the payment was made, not received.

**UpFrontPayment <UpFrntPmt>** contains the following elements (see "[AmountAndDirection56](#)" on page 165 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		166
	Sign <Sgn>	[0..1]	Indicator		166

#### 3.4.2.3.2.2.11 DeliveryType <DlvryTp>

*Presence:* [0..1]

*Definition:* Indicates whether the financial instrument is settled physically or in cash or decided at expiration time by counterparty.

*Datatype:* "[PhysicalTransferType4Code](#)" on page 516

CodeName	Name	Definition
PHYS	Physical	Physical transfer.
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

#### 3.4.2.3.2.2.12 ExecutionDateTime <ExctnDtTm>

*Presence:* [0..1]

*Definition:* Indicates the date and time when the contract was executed.

*Datatype:* "[ISODatetime](#)" on page 521

#### 3.4.2.3.2.2.13 EffectiveDate <FctvDt>

*Presence:* [0..1]

*Definition:* Indicates the date when obligations under the contract come into effect.

*Datatype:* "[ISODate](#)" on page 521

**3.4.2.3.2.2.14 MaturityDate <MtrtyDt>**

*Presence:* [0..1]

*Definition:* Indicates the original date of expiry of the reported contract.

Usage:

An early termination shall not be reported in this field.

*Datatype:* ["ISODate" on page 521](#)

**3.4.2.3.2.2.15 TerminationDate <TermtnDt>**

*Presence:* [0..1]

*Definition:* Indicates the date in the case of an early termination of the reported contract.

*Datatype:* ["ISODate" on page 521](#)

**3.4.2.3.2.2.16 SettlementDate <SttlmDt>**

*Presence:* [0..\*]

*Definition:* Indicates the date of settlement of the underlying.

*Datatype:* ["ISODate" on page 521](#)

**3.4.2.3.2.2.17 MasterAgreement <MstrAgrmt>**

*Presence:* [0..1]

*Definition:* Details related to the Master agreement.

*Impacted by:* [C9 "OneElementPresentRule"](#)

**MasterAgreement <MstrAgrmt>** contains the following elements (see ["MasterAgreement5" on page 165](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[0..1]	Text		165
	Version <Vrsn>	[0..1]	Text		165

**Constraints**

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

    /Type Must be present

Or     /Version Must be present

**3.4.2.3.2.2.18 TradeConfirmation <TradConf>**

*Presence:* [0..1]

*Definition:* Provides information on whether the contract was electronically confirmed, non-electronically confirmed or remains unconfirmed.

**TradeConfirmation <TradConf>** contains one of the following elements (see "[TradeConfirmation2Choice](#)" on page 430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Confirmed <Confid>	[1..1]	±	C10	430
Or}	NonConfirmed <NonConfid>	[1..1]	±		430

### 3.4.2.3.2.2.19 TradeClearing <TradClr>

*Presence:* [0..1]

*Definition:* Information related to clearing of the reported contract.

*Impacted by:* [C11 "OneElementPresentRule"](#)

**TradeClearing <TradClr>** contains the following elements (see "[TradeClearing3](#)" on page 427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingObligation <ClrOblgtn>	[0..1]	CodeSet		427
	ClearingStatus <ClrSts>	[0..1]			428
{Or	Cleared <Clrd>	[1..1]	±	C12	428
Or}	NonCleared <NonClrd>	[1..1]	CodeSet		428
	IntraGroup <IntraGrp>	[0..1]	Indicator		429

#### Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True  
 /ClearingObligation Must be present  
 Or /ClearingStatus Must be present  
 Or /IntraGroup Must be present

### 3.4.2.3.2.2.20 InterestRate <IntrstRate>

*Presence:* [0..1]

*Definition:* Information related to interest rate asset class type.

*Impacted by:* [C13 "OneElementPresentRule"](#)

**InterestRate <IntrstRate>** contains the following elements (see "[InterestRateLegs7](#)" on page 471 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FirstLeg <FrstLeg>	[0..1]	±		471
	SecondLeg <ScndLeg>	[0..1]	±		471

**Constraints**

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

    /FirstLeg Must be present

Or      /SecondLeg Must be present

**3.4.2.3.2.21 Currency <Ccy>**

*Presence:* [0..1]

*Definition:* Information related to currency asset class type.

*Impacted by:* C5 "ExchangeRatePresenceRule"

**Currency <Ccy>** contains the following elements (see "CurrencyExchange10" on page 175 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverableCrossCurrency <DlvrbICrossCcy>	[0..1]	CodeSet	C2	175
	ExchangeRate <XchgRate>	[0..1]	Rate		175
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		176
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		176

**Constraints**

- **ExchangeRatePresenceRule**

ExchangeRate must be present or ForwardExchangeRate must be present.

Following Must be True

    /ExchangeRate Must be present

Or      /ForwardExchangeRate Must be present

**3.4.2.3.2.22 Commodity <Cmmdty>**

*Presence:* [0..1]

*Definition:* Information related to commodity asset class type.

**Commodity <Cmmdty>** contains one of the following elements (see "[AssetClassCommodity2Choice](#)" on page 167 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <Agrcltrl>	[1..1]	CodeSet		167
Or	Energy <Nrgy>	[1..1]	CodeSet		167
Or	Environmental <Envttl>	[1..1]	CodeSet		168
Or	Freight <Frght>	[1..1]	CodeSet		168
Or	Index <Indx>	[1..1]	CodeSet		168
Or	Metal <Metl>	[1..1]	CodeSet		168
Or	Exotic <Extc>	[1..1]	CodeSet		169
Or}	Other <Othr>	[1..1]	CodeSet		169

#### 3.4.2.3.2.2.23 EnergySpecificAttributes <NrgySpfcAttrbts>

*Presence:* [0..1]

*Definition:* Attributes specific for derivative contracts related to natural gas and electricity delivered in the European Union.

**EnergySpecificAttributes <NrgySpfcAttrbts>** contains the following elements (see "[EnergySpecificAttribute5](#)" on page 169 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryPointOrZone <DivryPtOrZone>	[0..*]	±		169
	InterConnectionPoint <IntrCnnctnPt>	[0..1]	±		170
	LoadType <LdTp>	[0..1]	CodeSet		170
	DeliveryAttribute <DivryAttr>	[0..*]	±		170

#### 3.4.2.3.2.2.24 Option <Optn>

*Presence:* [0..1]

*Definition:* Information related to credit derivative asset class type.

*Impacted by:* [C19 "OptionOrSwaptionAttributePresenceRule"](#)

**Option <Optn>** contains the following elements (see "[OptionOrSwaption4](#)" on page 181 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OptionType <OptnTp>	[0..1]	CodeSet		181
	StrikePrice <StrkPric>	[0..1]	±		181
	OptionExerciseStyle <OptnExrcStyle>	[0..*]	CodeSet		182
	MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>	[0..1]	Date		182

**Constraints**

- **OptionOrSwaptionAttributePresenceRule**

OptionType or StrikePrice or OptionExerciseStyle must be present.

Following Must be True

```

/OptionType Must be present
Or   /StrikePrice Must be present
Or   /OptionExerciseStyle[*] Must be present

```

**3.4.2.3.2.25 Credit <Cdt>**

*Presence:* [0..1]

*Definition:* Information related to credit derivative asset class type.

**Credit <Cdt>** contains the following elements (see "[CreditDerivative2](#)" on page 425 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Seniority <Snrty>	[0..1]	CodeSet		425
	ReferenceParty <RefPty>	[0..1]	±		425
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		426
	CalculationBasis <ClctnBsis>	[0..1]	Text		426
	Series <Srs>	[0..1]	Quantity		426
	Version <Vrsn>	[0..1]	Quantity		426
	IndexFactor <IndxFctr>	[0..1]	Rate		426
	Tranche <Trch>	[0..1]	±		427

**3.4.2.3.2.3 ContractModification <CtrctMod>**

*Presence:* [0..1]

*Definition:* Contract modification details expressed as an action type and a reporting level type.

**ContractModification <CtrctMod>** contains the following **ContractModification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ActionType</b> <ActnTp>	[1..1]	CodeSet		86
	<b>Level</b> <Lvl>	[0..1]	CodeSet		87

**3.4.2.3.2.3.1 ActionType <ActnTp>**

*Presence:* [1..1]

*Definition:* Indication of the action type of the transaction.

*Datatype:* "[TransactionOperationType3Code](#)" on page 520

CodeName	Name	Definition
CORR	Correction	Transaction corrects errors in a previously sent transaction.
ETRM	EarlyTermination	Transaction is an early termination.

CodeName	Name	Definition
EROR	Error	Cancellation of a wrongly submitted entire report in case the contract never came into existence or was not subject to regulatory reporting requirements but was reported to a regulatory authority by mistake, in which case, it will be identified as 'error'.
NEWT	NewTransaction	Transaction is a new transaction.
POSC	PositionComponent	Contract to be reported as a new trade and included in a separate position report on the same day.
VALU	ValuationUpdate	Update of a contract valuation or collateral.
COMP	Compression	Transaction is a compression.
MODI	Modification	Transaction modifies in a previously sent transaction.
OTHR	Other	Other.

#### 3.4.2.3.2.3.2 Level <Lvl>

*Presence:* [0..1]

*Definition:* Indication whether the report is done at trade or position level.

*Datatype:* ["ModificationLevel1Code" on page 513](#)

CodeName	Name	Definition
PSTN	Position	Modification applies to a position.
TCTN	Transaction	Modification applies to a transaction.

#### 3.4.2.3.3 TechnicalAttributes <TechAttrbts>

*Presence:* [0..1]

*Definition:* Specifies technical attributes of the message.

**TechnicalAttributes <TechAttrbts>** contains the following elements (see ["TechnicalAttributes1" on page 449](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReconciliationFlag <RcncltnFlg>	[0..1]	CodeSet		449

#### 3.4.2.3.4 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* [C20 "SupplementaryDataRule"](#)

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 184 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		184
	Envelope <Envlp>	[1..1]	(External Schema)		184

#### Constraints

- **SupplementaryDataRule**

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

### 3.4.3 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* [C20 "SupplementaryDataRule"](#)

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 184 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		184
	Envelope <Envlp>	[1..1]	(External Schema)		184

#### 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.031.001.01**

## **FinancialInstrumentReportingStatusAdviceV01**

### 4.1 **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.

## 4.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FinInstrmRptgStsAdvc>	[1..1]			
	<b>StatusAdvice</b> <StsAdvc>	[1..*]			90
	<b>MessageReportIdentifier</b> <MsgRptldr>	[0..1]	Text		91
	<b>MessageStatus</b> <MsgSts>	[0..1]			91
	<b>Status</b> <Sts>	[1..1]	CodeSet		92
	<b>ValidationRule</b> <VldtnRule>	[0..*]	±		92
	<b>MessageDate</b> <MsgDt>	[0..1]	Date		93
	<b>Statistics</b> <Sttstcs>	[0..1]			93
	<b>TotalNumberOfRecords</b> <TtlNbOfRcrds>	[1..1]	Text		93
	<b>NumberOfRecordsPerStatus</b> <NbOfRcrdsPerSts>	[1..*]			93
	<b>DetailedNumberOfRecords</b> <DtldNbOfRcrds>	[1..1]	Text		94
	<b>DetailedStatus</b> <DtldSts>	[1..1]	CodeSet		94
	<b>RecordStatus</b> <RcrdSts>	[0..*]			94
	<b>OriginalRecordIdentification</b> <OrgnlRcrdld>	[1..1]	Text		94
	<b>Status</b> <Sts>	[1..1]	CodeSet		95
	<b>ValidationRule</b> <VldtnRule>	[0..*]	±		95
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C1	95
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C1	96
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C1	96

## 4.3 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.

## 4.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 4.4.1 StatusAdvice <StsAdvc>

*Presence:* [1..\*]

*Definition:* Status advice report.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>MessageReportIdentifier</b> <MsgRptldr>	[0..1]	Text		91
	<b>MessageStatus</b> <MsgSts>	[0..1]			91
	<b>Status</b> <Sts>	[1..1]	CodeSet		92
	<b>ValidationRule</b> <VldtnRule>	[0..*]	±		92
	<b>MessageDate</b> <MsgDt>	[0..1]	Date		93
	<b>Statistics</b> <Sttstcs>	[0..1]			93
	<b>TotalNumberOfRecords</b> <TtlNbOfRcrds>	[1..1]	Text		93
	<b>NumberOfRecordsPerStatus</b> <NbOfRcrdsPerSts>	[1..*]			93
	<b>DetailedNumberOfRecords</b> <DtldNbOfRcrds>	[1..1]	Text		94
	<b>DetailedStatus</b> <DtldSts>	[1..1]	CodeSet		94
	<b>RecordStatus</b> <RcrdSts>	[0..*]			94
	<b>OriginalRecordIdentification</b> <OrgnlRcrdld>	[1..1]	Text		94
	<b>Status</b> <Sts>	[1..1]	CodeSet		95
	<b>ValidationRule</b> <VldtnRule>	[0..*]	±		95
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C1	95
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C1	96

#### 4.4.1.1 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 527

#### 4.4.1.2 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
	<b>Status</b> <Sts>	[1..1]	CodeSet		92
	<b>ValidationRule</b> <VldtnRule>	[0..*]	±		92
	<b>MessageDate</b> <MsgDt>	[0..1]	Date		93
	<b>Statistics</b> <Sttstcs>	[0..1]			93
	<b>TotalNumberOfRecords</b> <TtlNbOfRcrds>	[1..1]	Text		93
	<b>NumberOfRecordsPerStatus</b> <NbOfRcrdsPerSts>	[1..*]			93
	<b>DetailedNumberOfRecords</b> <DtldNbOfRcrds>	[1..1]	Text		94
	<b>DetailedStatus</b> <DtldSts>	[1..1]	CodeSet		94

#### 4.4.1.2.1 Status <Sts>

*Presence:* [1..1]

*Definition:* Provides the status for the full message.

*Datatype:* "ReportingMessageStatus1Code" on page 518

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.

#### 4.4.1.2.2 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 450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		451
	Description <Desc>	[0..1]	Text		451
	SchemeName <SchmeNm>	[0..1]	±		451
	Issuer <Issr>	[0..1]	Text		451

#### 4.4.1.2.3 MessageDate <MsgDt>

*Presence:* [0..1]

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

*Datatype:* "ISODate" on page 521

#### 4.4.1.2.4 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
	<b>TotalNumberOfRecords</b> <TtlNbOfRcrds>	[1..1]	Text		93
	<b>NumberOfRecordsPerStatus</b> <NbOfRcrdsPerSts>	[1..*]			93
	<b>DetailedNumberOfRecords</b> <DtldNbOfRcrds>	[1..1]	Text		94
	<b>DetailedStatus</b> <DtldSts>	[1..1]	CodeSet		94

##### 4.4.1.2.4.1 TotalNumberOfRecords <TtlNbOfRcrds>

*Presence:* [1..1]

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

*Datatype:* "Max15NumericText" on page 527

##### 4.4.1.2.4.2 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
	<b>DetailedNumberOfRecords</b> <DtldNbOfRcrds>	[1..1]	Text		94
	<b>DetailedStatus</b> <DtldSts>	[1..1]	CodeSet		94

**4.4.1.2.4.2.1 DetailedNumberOfRecords <DtldNbOfRcrds>***Presence:* [1..1]*Definition:* Number of individual records contained in the message, detailed per status.*Datatype:* "Max15NumericText" on page 527**4.4.1.2.4.2.2 DetailedStatus <DtldSts>***Presence:* [1..1]*Definition:* Common transaction status for all individual records reported.*Datatype:* "ReportingRecordStatus1Code" on page 518

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.

**4.4.1.3 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
	<b>OriginalRecordIdentification</b> <OrgnlRcrdId>	[1..1]	Text		94
	<b>Status</b> <Sts>	[1..1]	CodeSet		95
	<b>ValidationRule</b> <VldtnRule>	[0..*]	±		95
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C1	95

**4.4.1.3.1 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 527

**4.4.1.3.2 Status <Sts>**

*Presence:* [1..1]

*Definition:* Defines status of the reported transaction.

*Datatype:* "ReportingRecordStatus1Code" on page 518

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.

**4.4.1.3.3 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 450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		451
	Description <Desc>	[0..1]	Text		451
	SchemeName <SchemeNm>	[0..1]	±		451
	Issuer <Issr>	[0..1]	Text		451

**4.4.1.3.4 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 184 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		184
	Envelope <Envlp>	[1..1]	(External Schema)		184

#### 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.

#### 4.4.1.4 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 184 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		184
	Envelope <Envlp>	[1..1]	(External Schema)		184

#### 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.

#### 4.4.2 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 184 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		184
	Envelope <Envlp>	[1..1]	(External Schema)		184

### **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 **auth.090.001.01**

## **DerivativesTradePositionSetReportV01**

### 5.1 **MessageDefinition Functionality**

The DerivativesTradePositionSetReport message is sent by the trade repositories to the supervisory authority system, to report aggregated exposures between a pair of counterparties that comprise positions sets, collateral position sets, currency positions sets and currency collateral position sets.

#### Outline

The DerivativesTradePositionSetReportV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. AggregatedPosition

Representation of exposures between a pair of counterparties that comprise positions sets, collateral position sets, currency positions sets and currency collateral position sets.

B. SupplementaryData

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

## 5.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <DerivsTradPosSetRpt>	[1..1]			
	<b>AggregatedPosition</b> <AggtdPos>	[1..1]			103
{Or	<b>DataSetAction</b> <DataSetActn>	[1..1]	CodeSet		107
Or}	<b>Report</b> <Rpt>	[1..1]			107
	<b>ReferenceDate</b> <RefDt>	[1..1]	Date		111
	<b>PositionSet</b> <PosSet>	[0..*]			111
	<b>Dimensions</b> <Dmnsns>	[1..1]			113
	<b>CounterpartyIdentification</b> <Ctrptyld>	[0..1]	±		113
	<b>ValueCurrency</b> <ValCcy>	[0..1]	CodeSet	C2	114
	<b>Collateralisation</b> <Collstn>	[0..1]	CodeSet		114
	<b>Portfolio</b> <Prftl>	[0..1]	Text		115
	<b>ContractType</b> <CtrctTp>	[0..1]	CodeSet		115
	<b>AssetClass</b> <AsstClss>	[0..1]	CodeSet		115
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[0..1]	±		116
	<b>FirstLegNotionalCurrency</b> <FrstLegNtnlCcy>	[0..1]	CodeSet	C1	116
	<b>SecondLegNotionalCurrency</b> <ScndLegNtnlCcy>	[0..1]	CodeSet	C1	117
	<b>DeliverableCurrency</b> <DlvrblCcy>	[0..1]	CodeSet	C1	117
	<b>DeliverableCrossCurrency</b> <DlvrblCrossCcy>	[0..1]	CodeSet	C2	117
	<b>MasterAgreement</b> <MstrAgrmt>	[0..1]	±	C6	118
	<b>ClearingStatus</b> <ClrSts>	[0..1]	Indicator		118
	<b>IntraGroup</b> <IntraGrp>	[0..1]	Indicator		118
	<b>ExchangeRateBasis</b> <XchgRateBsis>	[0..1]	±		118
	<b>OptionType</b> <OptnTp>	[0..1]	CodeSet		119
	<b>TimeToMaturity</b> <TmToMtrty>	[0..1]	±		119
	<b>IRSType</b> <IRSTp>	[0..1]	Text		119
	<b>Seniority</b> <Snrty>	[0..1]	CodeSet		120
	<b>Tranche</b> <Trch>	[0..1]	Indicator		120
	<b>Commodity</b> <Cmmdty>	[0..1]	Text		120
	<b>Metrics</b> <Mtrcs>	[1..1]			120
	<b>Total</b> <Ttl>	[0..1]			121

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Buyer</b> <Buyr>	[0..1]	±		121
	<b>Seller</b> <Sellr>	[0..1]	±		121
	<b>Clean</b> <Clean>	[0..1]			122
	<b>Buyer</b> <Buyr>	[0..1]	±		122
	<b>Seller</b> <Sellr>	[0..1]	±		122
	<b>CurrencyPositionSet</b> <CcyPosSet>	[0..*]			123
	<b>Dimensions</b> <Dmnsns>	[1..1]			125
	<b>CounterpartyIdentification</b> <CtrPtyId>	[0..1]	±		125
	<b>ValueCurrency</b> <ValCcy>	[0..1]	CodeSet	C2	126
	<b>Collateralisation</b> <Collstn>	[0..1]	CodeSet		126
	<b>Portfolio</b> <Prftl>	[0..1]	Text		127
	<b>ContractType</b> <CtrctTp>	[0..1]	CodeSet		127
	<b>AssetClass</b> <AsstClss>	[0..1]	CodeSet		127
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[0..1]	±		128
	<b>FirstLegNotionalCurrency</b> <FrstLegNtnlCcy>	[0..1]	CodeSet	C1	128
	<b>SecondLegNotionalCurrency</b> <ScndLegNtnlCcy>	[0..1]	CodeSet	C1	129
	<b>DeliverableCurrency</b> <DlvrblCcy>	[0..1]	CodeSet	C1	129
	<b>DeliverableCrossCurrency</b> <DlvrblCrossCcy>	[0..1]	CodeSet	C2	129
	<b>MasterAgreement</b> <MstrAgrmt>	[0..1]	±	C6	130
	<b>ClearingStatus</b> <ClrSts>	[0..1]	Indicator		130
	<b>IntraGroup</b> <IntraGrp>	[0..1]	Indicator		130
	<b>ExchangeRateBasis</b> <XchgRateBsis>	[0..1]	±		130
	<b>OptionType</b> <OptnTp>	[0..1]	CodeSet		131
	<b>TimeToMaturity</b> <TmToMtrty>	[0..1]	±		131
	<b>IRSType</b> <IRSTp>	[0..1]	Text		131
	<b>Seniority</b> <Snrtty>	[0..1]	CodeSet		132
	<b>Tranche</b> <Trch>	[0..1]	Indicator		132
	<b>Commodity</b> <Cmmdty>	[0..1]	Text		132
	<b>Metrics</b> <Mtrcs>	[1..1]			132
	<b>Total</b> <Ttl>	[0..1]			133
	<b>Buyer</b> <Buyr>	[0..1]	±		133

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Seller</b> <Sellr>	[0..1]	±		133
	<b>Clean</b> <Clean>	[0..1]			134
	<b>Buyer</b> <Buyr>	[0..1]	±		134
	<b>Seller</b> <Sellr>	[0..1]	±		134
	<b>CollateralPositionSet</b> <CollPosSet>	[0..*]			135
	<b>Dimensions</b> <Dmnsns>	[1..1]			135
	<b>CounterpartyIdentification</b> <CtrPtyId>	[0..1]	±		136
	<b>Collateralisation</b> <Collstn>	[0..1]	CodeSet		136
	<b>Portfolio</b> <Prftl>	[0..1]	Text		137
	<b>InitialMarginPostedCurrency</b> <InitlMrgnPstdCcy>	[0..1]	CodeSet	C2	137
	<b>VariationMarginPostedCurrency</b> <VartnMrgnPstdCcy>	[0..1]	CodeSet	C2	137
	<b>InitialMarginReceivedCurrency</b> <InitlMrgnRcvdCcy>	[0..1]	CodeSet	C2	138
	<b>VariationMarginReceivedCurrency</b> <VartnMrgnRcvdCcy>	[0..1]	CodeSet	C2	138
	<b>ExcessCollateralPostedCurrency</b> <XcssCollPstdCcy>	[0..1]	CodeSet	C2	138
	<b>ExcessCollateralReceivedCurrency</b> <XcssCollRcvdCcy>	[0..1]	CodeSet	C2	139
	<b>Metrics</b> <Mtrcs>	[1..1]			139
	<b>Total</b> <Ttl>	[0..1]			139
	<b>NumberOfReports</b> <NbOfRpts>	[0..1]	Quantity		140
	<b>InitialMargin</b> <InitlMrgn>	[0..1]	±		140
	<b>VariationMargin</b> <VartnMrgn>	[0..1]	±		140
	<b>ExcessCash</b> <XcssCsh>	[0..1]	±		140
	<b>Clean</b> <Clean>	[0..1]			141
	<b>NumberOfReports</b> <NbOfRpts>	[0..1]	Quantity		141
	<b>InitialMargin</b> <InitlMrgn>	[0..1]	±		141
	<b>VariationMargin</b> <VartnMrgn>	[0..1]	±		141
	<b>ExcessCash</b> <XcssCsh>	[0..1]	±		142
	<b>CurrencyCollateralPositionSet</b> <CcyCollPosSet>	[0..*]			142
	<b>Dimensions</b> <Dmnsns>	[1..1]			143
	<b>CounterpartyIdentification</b> <CtrPtyId>	[0..1]	±		144
	<b>Collateralisation</b> <Collstn>	[0..1]	CodeSet		144
	<b>Portfolio</b> <Prftl>	[0..1]	Text		145

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>InitialMarginPostedCurrency</b> <InitlMrgnPstdCcy>	[0..1]	CodeSet	C2	145
	<b>VariationMarginPostedCurrency</b> <VartnMrgnPstdCcy>	[0..1]	CodeSet	C2	145
	<b>InitialMarginReceivedCurrency</b> <InitlMrgnRcvdCcy>	[0..1]	CodeSet	C2	146
	<b>VariationMarginReceivedCurrency</b> <VartnMrgnRcvdCcy>	[0..1]	CodeSet	C2	146
	<b>ExcessCollateralPostedCurrency</b> <XcssCollPstdCcy>	[0..1]	CodeSet	C2	146
	<b>ExcessCollateralReceivedCurrency</b> <XcssCollRcvdCcy>	[0..1]	CodeSet	C2	147
	<b>Metrics</b> <Mtrcs>	[1..1]			147
	<b>Total</b> <Ttl>	[0..1]			147
	<b>NumberOfReports</b> <NbOfRpts>	[0..1]	Quantity		148
	<b>InitialMargin</b> <InitlMrgn>	[0..1]	±		148
	<b>VariationMargin</b> <VartnMrgn>	[0..1]	±		148
	<b>ExcessCash</b> <XcssCsh>	[0..1]	±		148
	<b>Clean</b> <Clean>	[0..1]			149
	<b>NumberOfReports</b> <NbOfRpts>	[0..1]	Quantity		149
	<b>InitialMargin</b> <InitlMrgn>	[0..1]	±		149
	<b>VariationMargin</b> <VartnMrgn>	[0..1]	±		149
	<b>ExcessCash</b> <XcssCsh>	[0..1]	±		150
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C7	150

## 5.3 Constraints

### C1 ActiveCurrency

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

### C2 ActiveOrHistoricCurrency

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

### C3 AnyBIC

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

**C4 Country**

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

**C5 NumberRule**

If Number is negative, then Sign must be present.

**C6 OneElementPresentRule**

At least one of the 2 elements must be present.

**C7 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.

## 5.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 5.4.1 AggregatedPosition <AggtdPos>

*Presence:* [1..1]

*Definition:* Representation of exposures between a pair of counterparties that comprise positions sets, collateral position sets, currency positions sets and currency collateral position sets.

**AggregatedPosition <AggtdPos>** contains one of the following **PositionSetAggregated1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>DataSetAction</b> <DataSetActn>	[1..1]	CodeSet		107
Or}	<b>Report</b> <Rpt>	[1..1]			107
	<b>ReferenceDate</b> <RefDt>	[1..1]	Date		111
	<b>PositionSet</b> <PosSet>	[0..*]			111
	<b>Dimensions</b> <Dmnsns>	[1..1]			113
	<b>CounterpartyIdentification</b> <CtrPtyId>	[0..1]	±		113
	<b>ValueCurrency</b> <ValCcy>	[0..1]	CodeSet	C2	114
	<b>Collateralisation</b> <Collstn>	[0..1]	CodeSet		114
	<b>Portfolio</b> <Prfl>	[0..1]	Text		115
	<b>ContractType</b> <CtrctTp>	[0..1]	CodeSet		115
	<b>AssetClass</b> <AsstClss>	[0..1]	CodeSet		115
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[0..1]	±		116
	<b>FirstLegNotionalCurrency</b> <FrstLegNtnlCcy>	[0..1]	CodeSet	C1	116
	<b>SecondLegNotionalCurrency</b> <ScndLegNtnlCcy>	[0..1]	CodeSet	C1	117
	<b>DeliverableCurrency</b> <DlvrblCcy>	[0..1]	CodeSet	C1	117
	<b>DeliverableCrossCurrency</b> <DlvrblCrossCcy>	[0..1]	CodeSet	C2	117
	<b>MasterAgreement</b> <MstrAgrmt>	[0..1]	±	C6	118
	<b>ClearingStatus</b> <ClrSts>	[0..1]	Indicator		118
	<b>IntraGroup</b> <IntraGrp>	[0..1]	Indicator		118
	<b>ExchangeRateBasis</b> <XchgRateBsis>	[0..1]	±		118
	<b>OptionType</b> <OptnTp>	[0..1]	CodeSet		119
	<b>TimeToMaturity</b> <TmToMtrty>	[0..1]	±		119
	<b>IRSType</b> <IRSTp>	[0..1]	Text		119
	<b>Seniority</b> <Snrty>	[0..1]	CodeSet		120
	<b>Tranche</b> <Trch>	[0..1]	Indicator		120
	<b>Commodity</b> <Cmmdty>	[0..1]	Text		120
	<b>Metrics</b> <Mtrcs>	[1..1]			120
	<b>Total</b> <Ttl>	[0..1]			121
	<b>Buyer</b> <Buyr>	[0..1]	±		121
	<b>Seller</b> <Sellr>	[0..1]	±		121

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Clean</b> <Clean>	[0..1]			122
	<b>Buyer</b> <Buyr>	[0..1]	±		122
	<b>Seller</b> <Sellr>	[0..1]	±		122
	<b>CurrencyPositionSet</b> <CcyPosSet>	[0..*]			123
	<b>Dimensions</b> <Dmnsns>	[1..1]			125
	<b>CounterpartyIdentification</b> <CtrPtyId>	[0..1]	±		125
	<b>ValueCurrency</b> <ValCcy>	[0..1]	CodeSet	C2	126
	<b>Collateralisation</b> <Collstn>	[0..1]	CodeSet		126
	<b>Portfolio</b> <Prfl>	[0..1]	Text		127
	<b>ContractType</b> <CtrctTp>	[0..1]	CodeSet		127
	<b>AssetClass</b> <AsstClss>	[0..1]	CodeSet		127
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[0..1]	±		128
	<b>FirstLegNotionalCurrency</b> <FrstLegNtnlCcy>	[0..1]	CodeSet	C1	128
	<b>SecondLegNotionalCurrency</b> <ScndLegNtnlCcy>	[0..1]	CodeSet	C1	129
	<b>DeliverableCurrency</b> <DlvrblCcy>	[0..1]	CodeSet	C1	129
	<b>DeliverableCrossCurrency</b> <DlvrblCrossCcy>	[0..1]	CodeSet	C2	129
	<b>MasterAgreement</b> <MstrAgrmt>	[0..1]	±	C6	130
	<b>ClearingStatus</b> <ClrSts>	[0..1]	Indicator		130
	<b>IntraGroup</b> <IntraGrp>	[0..1]	Indicator		130
	<b>ExchangeRateBasis</b> <XchgRateBsis>	[0..1]	±		130
	<b>OptionType</b> <OptnTp>	[0..1]	CodeSet		131
	<b>TimeToMaturity</b> <TmToMtrty>	[0..1]	±		131
	<b>IRSType</b> <IRSTp>	[0..1]	Text		131
	<b>Seniority</b> <Snrty>	[0..1]	CodeSet		132
	<b>Tranche</b> <Trch>	[0..1]	Indicator		132
	<b>Commodity</b> <Cmmdty>	[0..1]	Text		132
	<b>Metrics</b> <Mtrcs>	[1..1]			132
	<b>Total</b> <Ttl>	[0..1]			133
	<b>Buyer</b> <Buyr>	[0..1]	±		133
	<b>Seller</b> <Sellr>	[0..1]	±		133
	<b>Clean</b> <Clean>	[0..1]			134

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Buyer</b> <Buyr>	[0..1]	±		134
	<b>Seller</b> <Sellr>	[0..1]	±		134
	<b>CollateralPositionSet</b> <CollPosSet>	[0..*]			135
	<b>Dimensions</b> <Dmnsns>	[1..1]			135
	<b>CounterpartyIdentification</b> <CtrPtyId>	[0..1]	±		136
	<b>Collateralisation</b> <Collstn>	[0..1]	CodeSet		136
	<b>Portfolio</b> <Prftl>	[0..1]	Text		137
	<b>InitialMarginPostedCurrency</b> <InitlMrgnPstdCcy>	[0..1]	CodeSet	C2	137
	<b>VariationMarginPostedCurrency</b> <VartnMrgnPstdCcy>	[0..1]	CodeSet	C2	137
	<b>InitialMarginReceivedCurrency</b> <InitlMrgnRcvdCcy>	[0..1]	CodeSet	C2	138
	<b>VariationMarginReceivedCurrency</b> <VartnMrgnRcvdCcy>	[0..1]	CodeSet	C2	138
	<b>ExcessCollateralPostedCurrency</b> <XcssCollPstdCcy>	[0..1]	CodeSet	C2	138
	<b>ExcessCollateralReceivedCurrency</b> <XcssCollRcvdCcy>	[0..1]	CodeSet	C2	139
	<b>Metrics</b> <Mtrcs>	[1..1]			139
	<b>Total</b> <Ttl>	[0..1]			139
	<b>NumberOfReports</b> <NbOfRpts>	[0..1]	Quantity		140
	<b>InitialMargin</b> <InitlMrgn>	[0..1]	±		140
	<b>VariationMargin</b> <VartnMrgn>	[0..1]	±		140
	<b>ExcessCash</b> <XcssCsh>	[0..1]	±		140
	<b>Clean</b> <Clean>	[0..1]			141
	<b>NumberOfReports</b> <NbOfRpts>	[0..1]	Quantity		141
	<b>InitialMargin</b> <InitlMrgn>	[0..1]	±		141
	<b>VariationMargin</b> <VartnMrgn>	[0..1]	±		141
	<b>ExcessCash</b> <XcssCsh>	[0..1]	±		142
	<b>CurrencyCollateralPositionSet</b> <CcyCollPosSet>	[0..*]			142
	<b>Dimensions</b> <Dmnsns>	[1..1]			143
	<b>CounterpartyIdentification</b> <CtrPtyId>	[0..1]	±		144
	<b>Collateralisation</b> <Collstn>	[0..1]	CodeSet		144
	<b>Portfolio</b> <Prftl>	[0..1]	Text		145

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>InitialMarginPostedCurrency</b> <InitlMrgnPstdCcy>	[0..1]	CodeSet	C2	145
	<b>VariationMarginPostedCurrency</b> <VartnMrgnPstdCcy>	[0..1]	CodeSet	C2	145
	<b>InitialMarginReceivedCurrency</b> <InitlMrgnRcvdCcy>	[0..1]	CodeSet	C2	146
	<b>VariationMarginReceivedCurrency</b> <VartnMrgnRcvdCcy>	[0..1]	CodeSet	C2	146
	<b>ExcessCollateralPostedCurrency</b> <XcssCollPstdCcy>	[0..1]	CodeSet	C2	146
	<b>ExcessCollateralReceivedCurrency</b> <XcssCollRcvdCcy>	[0..1]	CodeSet	C2	147
	<b>Metrics</b> <Mtrcs>	[1..1]			147
	<b>Total</b> <Ttl>	[0..1]			147
	<b>NumberOfReports</b> <NbOfRpts>	[0..1]	Quantity		148
	<b>InitialMargin</b> <InitlMrgn>	[0..1]	±		148
	<b>VariationMargin</b> <VartnMrgn>	[0..1]	±		148
	<b>ExcessCash</b> <XcssCsh>	[0..1]	±		148
	<b>Clean</b> <Clean>	[0..1]			149
	<b>NumberOfReports</b> <NbOfRpts>	[0..1]	Quantity		149
	<b>InitialMargin</b> <InitlMrgn>	[0..1]	±		149
	<b>VariationMargin</b> <VartnMrgn>	[0..1]	±		149
	<b>ExcessCash</b> <XcssCsh>	[0..1]	±		150

#### 5.4.1.1 DataSetAction <DataSetActn>

*Presence:* [1..1]

*Definition:* Where no reporting data are available, this field should be set so that a valid reference data file can be submitted to the competent authority as per submission requirements.

*Datatype:* "ReportPeriodActivity1Code" on page 519

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

#### 5.4.1.2 Report <Rpt>

*Presence:* [1..1]

*Definition:* Detailed aggregated position set report between a pair of counterparties.

Report <Rpt> contains the following **PositionSetAggregated3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReferenceDate</b> <RefDt>	[1..1]	Date		111
	<b>PositionSet</b> <PosSet>	[0..*]			111
	<b>Dimensions</b> <Dmnsns>	[1..1]			113
	<b>CounterpartyIdentification</b> <CtrPtyId>	[0..1]	±		113
	<b>ValueCurrency</b> <ValCcy>	[0..1]	CodeSet	C2	114
	<b>Collateralisation</b> <Collstrn>	[0..1]	CodeSet		114
	<b>Portfolio</b> <Prfl>	[0..1]	Text		115
	<b>ContractType</b> <CtrctTp>	[0..1]	CodeSet		115
	<b>AssetClass</b> <AsstClss>	[0..1]	CodeSet		115
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[0..1]	±		116
	<b>FirstLegNotionalCurrency</b> <FrstLegNtnlCcy>	[0..1]	CodeSet	C1	116
	<b>SecondLegNotionalCurrency</b> <ScndLegNtnlCcy>	[0..1]	CodeSet	C1	117
	<b>DeliverableCurrency</b> <DlvrblCcy>	[0..1]	CodeSet	C1	117
	<b>DeliverableCrossCurrency</b> <DlvrblCrossCcy>	[0..1]	CodeSet	C2	117
	<b>MasterAgreement</b> <MstrAgrmt>	[0..1]	±	C6	118
	<b>ClearingStatus</b> <ClrSts>	[0..1]	Indicator		118
	<b>IntraGroup</b> <IntraGrp>	[0..1]	Indicator		118
	<b>ExchangeRateBasis</b> <XchgRateBsis>	[0..1]	±		118
	<b>OptionType</b> <OptnTp>	[0..1]	CodeSet		119
	<b>TimeToMaturity</b> <TmToMtrty>	[0..1]	±		119
	<b>IRSType</b> <IRSTp>	[0..1]	Text		119
	<b>Seniority</b> <Snrty>	[0..1]	CodeSet		120
	<b>Tranche</b> <Trch>	[0..1]	Indicator		120
	<b>Commodity</b> <Cmmdty>	[0..1]	Text		120
	<b>Metrics</b> <Mtrcs>	[1..1]			120
	<b>Total</b> <Ttl>	[0..1]			121
	<b>Buyer</b> <Buyr>	[0..1]	±		121
	<b>Seller</b> <Sellr>	[0..1]	±		121
	<b>Clean</b> <Clean>	[0..1]			122
	<b>Buyer</b> <Buyr>	[0..1]	±		122
	<b>Seller</b> <Sellr>	[0..1]	±		122

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CurrencyPositionSet</b> <CcyPosSet>	[0..*]			123
	<b>Dimensions</b> <Dmnsns>	[1..1]			125
	<b>CounterpartyIdentification</b> <CtrPtyId>	[0..1]	±		125
	<b>ValueCurrency</b> <ValCcy>	[0..1]	CodeSet	C2	126
	<b>Collateralisation</b> <Collstn>	[0..1]	CodeSet		126
	<b>Portfolio</b> <Prtlf>	[0..1]	Text		127
	<b>ContractType</b> <CtrctTp>	[0..1]	CodeSet		127
	<b>AssetClass</b> <AsstClss>	[0..1]	CodeSet		127
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[0..1]	±		128
	<b>FirstLegNotionalCurrency</b> <FrstLegNtnlCcy>	[0..1]	CodeSet	C1	128
	<b>SecondLegNotionalCurrency</b> <ScndLegNtnlCcy>	[0..1]	CodeSet	C1	129
	<b>DeliverableCurrency</b> <DlvrblCcy>	[0..1]	CodeSet	C1	129
	<b>DeliverableCrossCurrency</b> <DlvrblCrossCcy>	[0..1]	CodeSet	C2	129
	<b>MasterAgreement</b> <MstrAgrmt>	[0..1]	±	C6	130
	<b>ClearingStatus</b> <ClrSts>	[0..1]	Indicator		130
	<b>IntraGroup</b> <IntraGrp>	[0..1]	Indicator		130
	<b>ExchangeRateBasis</b> <XchgRateBsis>	[0..1]	±		130
	<b>OptionType</b> <OptnTp>	[0..1]	CodeSet		131
	<b>TimeToMaturity</b> <TmToMtrty>	[0..1]	±		131
	<b>IRSType</b> <IRSTp>	[0..1]	Text		131
	<b>Seniority</b> <Snrty>	[0..1]	CodeSet		132
	<b>Tranche</b> <Trch>	[0..1]	Indicator		132
	<b>Commodity</b> <Cmmdty>	[0..1]	Text		132
	<b>Metrics</b> <Mtrcs>	[1..1]			132
	<b>Total</b> <Ttl>	[0..1]			133
	<b>Buyer</b> <Buyr>	[0..1]	±		133
	<b>Seller</b> <Sellr>	[0..1]	±		133
	<b>Clean</b> <Clean>	[0..1]			134
	<b>Buyer</b> <Buyr>	[0..1]	±		134
	<b>Seller</b> <Sellr>	[0..1]	±		134
	<b>CollateralPositionSet</b> <CollPosSet>	[0..*]			135

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Dimensions</b> <Dmnsns>	[1..1]			135
	<b>CounterpartyIdentification</b> <CtrPtyId>	[0..1]	±		136
	<b>Collateralisation</b> <Collstn>	[0..1]	CodeSet		136
	<b>Portfolio</b> <Prftl>	[0..1]	Text		137
	<b>InitialMarginPostedCurrency</b> <InitlMrgnPstdCcy>	[0..1]	CodeSet	C2	137
	<b>VariationMarginPostedCurrency</b> <VartnMrgnPstdCcy>	[0..1]	CodeSet	C2	137
	<b>InitialMarginReceivedCurrency</b> <InitlMrgnRcvdCcy>	[0..1]	CodeSet	C2	138
	<b>VariationMarginReceivedCurrency</b> <VartnMrgnRcvdCcy>	[0..1]	CodeSet	C2	138
	<b>ExcessCollateralPostedCurrency</b> <XcssCollPstdCcy>	[0..1]	CodeSet	C2	138
	<b>ExcessCollateralReceivedCurrency</b> <XcssCollRcvdCcy>	[0..1]	CodeSet	C2	139
	<b>Metrics</b> <Mtrcs>	[1..1]			139
	<b>Total</b> <Ttl>	[0..1]			139
	<b>NumberOfReports</b> <NbOfRpts>	[0..1]	Quantity		140
	<b>InitialMargin</b> <InitlMrgn>	[0..1]	±		140
	<b>VariationMargin</b> <VartnMrgn>	[0..1]	±		140
	<b>ExcessCash</b> <XcssCsh>	[0..1]	±		140
	<b>Clean</b> <Clean>	[0..1]			141
	<b>NumberOfReports</b> <NbOfRpts>	[0..1]	Quantity		141
	<b>InitialMargin</b> <InitlMrgn>	[0..1]	±		141
	<b>VariationMargin</b> <VartnMrgn>	[0..1]	±		141
	<b>ExcessCash</b> <XcssCsh>	[0..1]	±		142
	<b>CurrencyCollateralPositionSet</b> <CcyCollPosSet>	[0..*]			142
	<b>Dimensions</b> <Dmnsns>	[1..1]			143
	<b>CounterpartyIdentification</b> <CtrPtyId>	[0..1]	±		144
	<b>Collateralisation</b> <Collstn>	[0..1]	CodeSet		144
	<b>Portfolio</b> <Prftl>	[0..1]	Text		145
	<b>InitialMarginPostedCurrency</b> <InitlMrgnPstdCcy>	[0..1]	CodeSet	C2	145
	<b>VariationMarginPostedCurrency</b> <VartnMrgnPstdCcy>	[0..1]	CodeSet	C2	145
	<b>InitialMarginReceivedCurrency</b> <InitlMrgnRcvdCcy>	[0..1]	CodeSet	C2	146

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>VariationMarginReceivedCurrency</b> <VartnMrgnRcvdCcy>	[0..1]	CodeSet	C2	146
	<b>ExcessCollateralPostedCurrency</b> <XcssCollPstdCcy>	[0..1]	CodeSet	C2	146
	<b>ExcessCollateralReceivedCurrency</b> <XcssCollRcvdCcy>	[0..1]	CodeSet	C2	147
	<b>Metrics</b> <Mtrcs>	[1..1]			147
	<b>Total</b> <Ttl>	[0..1]			147
	<b>NumberOfReports</b> <NbOfRpts>	[0..1]	Quantity		148
	<b>InitialMargin</b> <InitlMrgn>	[0..1]	±		148
	<b>VariationMargin</b> <VartnMrgn>	[0..1]	±		148
	<b>ExcessCash</b> <XcssCsh>	[0..1]	±		148
	<b>Clean</b> <Clean>	[0..1]			149
	<b>NumberOfReports</b> <NbOfRpts>	[0..1]	Quantity		149
	<b>InitialMargin</b> <InitlMrgn>	[0..1]	±		149
	<b>VariationMargin</b> <VartnMrgn>	[0..1]	±		149
	<b>ExcessCash</b> <XcssCsh>	[0..1]	±		150

#### 5.4.1.2.1 ReferenceDate <RefDt>

*Presence:* [1..1]

*Definition:* Reference date for statistics collection.

*Datatype:* "ISODate" on page 521

#### 5.4.1.2.2 PositionSet <PosSet>

*Presence:* [0..\*]

*Definition:* Aggregation of outstanding derivatives with similar dimensions. Numerous positions sets that are produced according to the combination of dimensions used to stratify the derivatives, and different metrics are used to represent the aggregations.

**PositionSet <PosSet>** contains the following **PositionSet5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Dimensions</b> <Dmnsns>	[1..1]			113
	<b>CounterpartyIdentification</b> <CtrPtyId>	[0..1]	±		113
	<b>ValueCurrency</b> <ValCcy>	[0..1]	CodeSet	C2	114
	<b>Collateralisation</b> <Collstn>	[0..1]	CodeSet		114
	<b>Portfolio</b> <Prftl>	[0..1]	Text		115
	<b>ContractType</b> <CtrctTp>	[0..1]	CodeSet		115
	<b>AssetClass</b> <AsstCls>	[0..1]	CodeSet		115
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[0..1]	±		116
	<b>FirstLegNotionalCurrency</b> <FrstLegNtnlCcy>	[0..1]	CodeSet	C1	116
	<b>SecondLegNotionalCurrency</b> <ScndLegNtnlCcy>	[0..1]	CodeSet	C1	117
	<b>DeliverableCurrency</b> <DlvrblCcy>	[0..1]	CodeSet	C1	117
	<b>DeliverableCrossCurrency</b> <DlvrblCrossCcy>	[0..1]	CodeSet	C2	117
	<b>MasterAgreement</b> <MstrAgrmt>	[0..1]	±	C6	118
	<b>ClearingStatus</b> <ClrSts>	[0..1]	Indicator		118
	<b>IntraGroup</b> <IntraGrp>	[0..1]	Indicator		118
	<b>ExchangeRateBasis</b> <XchgRateBsis>	[0..1]	±		118
	<b>OptionType</b> <OptnTp>	[0..1]	CodeSet		119
	<b>TimeToMaturity</b> <TmToMtrty>	[0..1]	±		119
	<b>IRSType</b> <IRSTp>	[0..1]	Text		119
	<b>Seniority</b> <Snrty>	[0..1]	CodeSet		120
	<b>Tranche</b> <Trch>	[0..1]	Indicator		120
	<b>Commodity</b> <Cmmdty>	[0..1]	Text		120
	<b>Metrics</b> <Mtrcs>	[1..1]			120
	<b>Total</b> <Ttl>	[0..1]			121
	<b>Buyer</b> <Buyr>	[0..1]	±		121
	<b>Seller</b> <Sellr>	[0..1]	±		121
	<b>Clean</b> <Clean>	[0..1]			122
	<b>Buyer</b> <Buyr>	[0..1]	±		122
	<b>Seller</b> <Sellr>	[0..1]	±		122

**5.4.1.2.2.1 Dimensions <Dmnsns>***Presence:* [1..1]*Definition:* Variables related to derivatives that are used to group derivatives together into positions.**Dimensions <Dmnsns>** contains the following **PositionSetDimensions3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CounterpartyIdentification</b> <CtrPtyId>	[0..1]	±		113
	<b>ValueCurrency</b> <ValCcy>	[0..1]	CodeSet	C2	114
	<b>Collateralisation</b> <Collstrn>	[0..1]	CodeSet		114
	<b>Portfolio</b> <Prfl>	[0..1]	Text		115
	<b>ContractType</b> <CtrctTp>	[0..1]	CodeSet		115
	<b>AssetClass</b> <AsstClss>	[0..1]	CodeSet		115
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[0..1]	±		116
	<b>FirstLegNotionalCurrency</b> <FrstLegNtnlCcy>	[0..1]	CodeSet	C1	116
	<b>SecondLegNotionalCurrency</b> <ScndLegNtnlCcy>	[0..1]	CodeSet	C1	117
	<b>DeliverableCurrency</b> <DlvrblCcy>	[0..1]	CodeSet	C1	117
	<b>DeliverableCrossCurrency</b> <DlvrblCrossCcy>	[0..1]	CodeSet	C2	117
	<b>MasterAgreement</b> <MstrAgrmt>	[0..1]	±	C6	118
	<b>ClearingStatus</b> <ClrSts>	[0..1]	Indicator		118
	<b>IntraGroup</b> <IntraGrp>	[0..1]	Indicator		118
	<b>ExchangeRateBasis</b> <XchgRateBsis>	[0..1]	±		118
	<b>OptionType</b> <OptnTp>	[0..1]	CodeSet		119
	<b>TimeToMaturity</b> <TmToMtrty>	[0..1]	±		119
	<b>IRSType</b> <IRSTp>	[0..1]	Text		119
	<b>Seniority</b> <Snrty>	[0..1]	CodeSet		120
	<b>Tranche</b> <Trch>	[0..1]	Indicator		120
	<b>Commodity</b> <Cmmdty>	[0..1]	Text		120

**5.4.1.2.2.1.1 CounterpartyIdentification <CtrPtyId>***Presence:* [0..1]*Definition:* Data specific to counterparties and related fields.

**CounterpartyIdentification <CtrPtyId>** contains the following elements (see "TradeCounterpartyReport9" on page 459 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		460
	OtherCounterparty <OthrCtrPty>	[1..1]	±		460
	Broker <Brkr>	[0..1]	±		461
	SubmittingAgent <SubmitgAgt>	[0..1]	±		461
	ClearingMember <ClrMmb>	[0..1]	±		461
	Beneficiary <Bnfcry>	[0..1]	±		461

#### 5.4.1.2.2.1.2 ValueCurrency <ValCcy>

*Presence:* [0..1]

*Definition:* Currency used for the valuation of the contract.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 504

#### Constraints

- **ActiveOrHistoricCurrency**

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

#### 5.4.1.2.2.1.3 Collateralisation <Collstn>

*Presence:* [0..1]

*Definition:* Type of collateral agreement existing between counterparties.

*Datatype:* "CollateralisationType1Code" on page 508

CodeName	Name	Definition
FLCL	FullyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties post initial margin and regularly post variation margin with respect to the derivative transaction.
OWCL	OneWayCollateralised	The collateral agreement between the counterparties stipulates that one counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
PRCL	PartiallyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties regularly post only

CodeName	Name	Definition
		variation margin with respect to the derivative transaction.
UNCL	Uncollateralised	There is no collateral agreement between the counterparties or the collateral agreement between the counterparties stipulates that no collateral (neither initial margin nor variation margin) has to be posted with respect to the derivative transaction.

#### 5.4.1.2.2.1.4 Portfolio <Prftl>

*Presence:* [0..1]

*Definition:* Identifies the portfolio if collateral is reported on a portfolio basis, as defined by the reporting counterparty.

*Datatype:* "Max52Text" on page 528

#### 5.4.1.2.2.1.5 ContractType <CtrctTp>

*Presence:* [0..1]

*Definition:* Classification according to the contract type.

*Datatype:* "FinancialInstrumentContractType2Code" on page 511

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
FORW	Forward	Contract of type forward.
OPTN	Option	Contract of type option.
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.
OTHR	Other	Contract of other financial instrument contract type.

#### 5.4.1.2.2.1.6 AssetClass <AsstCls>

*Presence:* [0..1]

*Definition:* Classification according to the asset class of the contract.

*Datatype:* "ProductType4Code" on page 516

CodeName	Name	Definition
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.
EQUI	Equity	Identifies the nature or type of an equity.

CodeName	Name	Definition
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
COMM	Commodity	Identifies categories of instruments that are commodities.
OTHR	Other	Other asset type.

#### 5.4.1.2.2.1.7 UnderlyingInstrument <UndrlygInstrm>

*Presence:* [0..1]

*Definition:* Unique identification of the direct underlying instrument based on its type.

**UnderlyingInstrument <UndrlygInstrm>** contains one of the following elements (see "[SecurityIdentification34Choice](#)" on page 496 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		496
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		496
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		497
Or	BasketConstituents <BsktCnstnts>	[1..*]	±		497
Or	Index <Indx>	[1..1]			497
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		497
Or	Name <Nm>	[1..1]	Text		497
Or}	Index <Indx>	[1..1]	CodeSet		498
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		500

#### 5.4.1.2.2.1.8 FirstLegNotionalCurrency <FrstLegNtnlCcy>

*Presence:* [0..1]

*Definition:* Currency of the notional amount.

*Usage:* In the case of an interest rate or currency derivative contract, this will be the notional currency of first leg.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 504

#### Constraints

- **ActiveCurrency**

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

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

#### 5.4.1.2.2.1.9 SecondLegNotionalCurrency <ScndLegNtnlCcy>

*Presence:* [0..1]

*Definition:* Other currency of the notional amount.

*Usage:* In the case of an interest rate or currency derivative contract, this will be the notional currency of the second leg.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 504

##### Constraints

- **ActiveCurrency**

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

#### 5.4.1.2.2.1.10 DeliverableCurrency <DlvrblCcy>

*Presence:* [0..1]

*Definition:* Specifies the currency of delivery.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 504

##### Constraints

- **ActiveCurrency**

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

#### 5.4.1.2.2.1.11 DeliverableCrossCurrency <DlvrblCrossCcy>

*Presence:* [0..1]

*Definition:* Indicates the cross currency, if different from the currency of delivery.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 504

##### Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3)

contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

#### 5.4.1.2.2.1.12 MasterAgreement <MstrAgrmt>

*Presence:* [0..1]

*Definition:* Details related to the master agreement.

*Impacted by:* C6 "OneElementPresentRule"

**MasterAgreement <MstrAgrmt>** contains the following elements (see "MasterAgreement2" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[0..1]	Text		441
	Version <Vrsn>	[0..1]	Year		441

#### Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

```
Following Must be True
  /Type Must be present
Or    /Version Must be present
```

#### 5.4.1.2.2.1.13 ClearingStatus <ClrSts>

*Presence:* [0..1]

*Definition:* Indicates whether clearing of contract has taken place.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 524):

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

#### 5.4.1.2.2.1.14 IntraGroup <IntraGrp>

*Presence:* [0..1]

*Definition:* Indicates whether the contract was entered into as an intragroup transaction.

Usage: When absent, default value is false.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 524):

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

#### 5.4.1.2.2.1.15 ExchangeRateBasis <XchgRateBsis>

*Presence:* [0..1]

*Definition:* Indicates the quote base for the exchange rate.

**ExchangeRateBasis <XchgRateBsis>** contains one of the following elements (see "[ExchangeRateBasis1Choice](#)" on page 176 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <CcyPair>	[1..1]	±		176
Or}	Proprietary <Prtry>	[1..1]	Text		176

#### 5.4.1.2.2.1.16 OptionType <OptnTp>

*Presence:* [0..1]

*Definition:* Specifies the type of the option whether it is a call option (right to purchase a specific underlying asset) or a put option (right to sell a specific underlying asset).

*Datatype:* "[OptionType2Code](#)" on page 515

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.
OTHR	Other	Right where the holder of the option decides whether the option is put or call.

#### 5.4.1.2.2.1.17 TimeToMaturity <TmToMtrty>

*Presence:* [0..1]

*Definition:* Difference between a maturity date of a derivative and the reference date, based on a Gregorian calendar.

**TimeToMaturity <TmToMtrty>** contains one of the following elements (see "[TimeToMaturity1Choice](#)" on page 177 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Period <Prd>	[1..1]			177
	Start <Start>	[0..1]			178
	Unit <Unit>	[1..1]	CodeSet		178
	Value <Val>	[1..1]	Quantity	C5	178
	End <End>	[0..1]			179
	Unit <Unit>	[1..1]	CodeSet		179
	Value <Val>	[1..1]	Quantity	C5	179
Or}	Special <Spcl>	[1..1]	CodeSet		179

#### 5.4.1.2.2.1.18 IRSType <IRSTp>

*Presence:* [0..1]

*Definition:* Groups of IRS (Internal Revenue Service) derivatives with reference to whether leg 1 and leg 2 are fixed or floating.

*Datatype:* "Max52Text" on page 528

#### 5.4.1.2.2.1.19 Seniority <Snrty>

*Presence:* [0..1]

*Definition:* Classification of seniority in case of contract on index or on a single name entity.

*Datatype:* "DebtInstrumentSeniorityType2Code" on page 510

CodeName	Name	Definition
SBOD	SubordinatedDebt	Debt owed to an unsecured creditor that can only be paid, in the event of a liquidation, after the claims of secured creditors have been met.
SNDB	SeniorDebt	Debt that takes priority over other unsecured or otherwise more junior debt owed by the issuer.
OTHR	Other	Other type of debts.

#### 5.4.1.2.2.1.20 Tranche <Trch>

*Presence:* [0..1]

*Definition:* Indicates whether the derivative contract is tranced or not.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 524):

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

#### 5.4.1.2.2.1.21 Commodity <Cmmdty>

*Presence:* [0..1]

*Definition:* Details on the commodity asset class type.

*Datatype:* "Max52Text" on page 528

#### 5.4.1.2.2.2 Metrics <Mtrcs>

*Presence:* [1..1]

*Definition:* Variables used to quantify the different calculations.

**Metrics <Mtrcs>** contains the following **PositionSetMetrics1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Total</b> <Ttl>	[0..1]			121
	<b>Buyer</b> <Buyr>	[0..1]	±		121
	<b>Seller</b> <Sellr>	[0..1]	±		121
	<b>Clean</b> <Clean>	[0..1]			122
	<b>Buyer</b> <Buyr>	[0..1]	±		122
	<b>Seller</b> <Sellr>	[0..1]	±		122

**5.4.1.2.2.1 Total <Ttl>***Presence:* [0..1]*Definition:* Refers to the total number of trades contained in the position set.**Total <Ttl>** contains the following **PositionSetBuyerAndSeller1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Buyer</b> <Buyr>	[0..1]	±		121
	<b>Seller</b> <Sellr>	[0..1]	±		121

**5.4.1.2.2.1.1 Buyer <Buyr>***Presence:* [0..1]*Definition:* Refers to the aggregated data for the buyer counterparty.**Buyer <Buyr>** contains the following elements (see "[PositionSetTotal1](#)" on page 436 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NumberOfTrades <NbOfTrds>	[0..1]	Quantity		437
	Positive <Postv>	[0..1]			437
	Notional <Ntnl>	[0..1]	Amount	C2	437
	Value <Val>	[0..1]	Amount	C2	437
	Negative <Neg>	[0..1]			438
	Notional <Ntnl>	[0..1]	Amount	C2	438
	Value <Val>	[0..1]	Amount	C2	438

**5.4.1.2.2.1.2 Seller <Sellr>***Presence:* [0..1]*Definition:* Refers to the aggregated data for the seller counterparty.**Seller <Sellr>** contains the following elements (see "[PositionSetTotal1](#)" on page 436 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NumberOfTrades <NbOfTrds>	[0..1]	Quantity		437
	Positive <Postv>	[0..1]			437
	Notional <Ntnl>	[0..1]	Amount	C2	437
	Value <Val>	[0..1]	Amount	C2	437
	Negative <Neg>	[0..1]			438
	Notional <Ntnl>	[0..1]	Amount	C2	438
	Value <Val>	[0..1]	Amount	C2	438

**5.4.1.2.2.2.2 Clean <Clean>***Presence:* [0..1]*Definition:* Refers to the aggregated number of trades contained in the position set.**Clean <Clean>** contains the following **PositionSetBuyerAndSeller1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Buyer</b> <Buyr>	[0..1]	±		122
	<b>Seller</b> <Sellr>	[0..1]	±		122

**5.4.1.2.2.2.2.1 Buyer <Buyr>***Presence:* [0..1]*Definition:* Refers to the aggregated data for the buyer counterparty.**Buyer <Buyr>** contains the following elements (see "[PositionSetTotal1](#)" on page 436 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NumberOfTrades <NbOfTrds>	[0..1]	Quantity		437
	Positive <Postv>	[0..1]			437
	Notional <Ntnl>	[0..1]	Amount	C2	437
	Value <Val>	[0..1]	Amount	C2	437
	Negative <Neg>	[0..1]			438
	Notional <Ntnl>	[0..1]	Amount	C2	438
	Value <Val>	[0..1]	Amount	C2	438

**5.4.1.2.2.2.2.2 Seller <Sellr>***Presence:* [0..1]*Definition:* Refers to the aggregated data for the seller counterparty.**Seller <Sellr>** contains the following elements (see "[PositionSetTotal1](#)" on page 436 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NumberOfTrades <NbOfTrds>	[0..1]	Quantity		437
	Positive <Postv>	[0..1]			437
	Notional <Ntnl>	[0..1]	Amount	C2	437
	Value <Val>	[0..1]	Amount	C2	437
	Negative <Neg>	[0..1]			438
	Notional <Ntnl>	[0..1]	Amount	C2	438
	Value <Val>	[0..1]	Amount	C2	438

#### **5.4.1.2.3 CurrencyPositionSet <CcyPosSet>**

*Presence:* [0..\*]

*Definition:* Aggregation of outstanding derivatives according to the currency of the position, for use by central banks issuing specific currencies.

**CurrencyPositionSet <CcyPosSet>** contains the following **PositionSet5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Dimensions</b> <Dmnsns>	[1..1]			125
	<b>CounterpartyIdentification</b> <CtrPtyId>	[0..1]	±		125
	<b>ValueCurrency</b> <ValCcy>	[0..1]	CodeSet	C2	126
	<b>Collateralisation</b> <Collstn>	[0..1]	CodeSet		126
	<b>Portfolio</b> <Prfl>	[0..1]	Text		127
	<b>ContractType</b> <CtrctTp>	[0..1]	CodeSet		127
	<b>AssetClass</b> <AsstCls>	[0..1]	CodeSet		127
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[0..1]	±		128
	<b>FirstLegNotionalCurrency</b> <FrstLegNtnlCcy>	[0..1]	CodeSet	C1	128
	<b>SecondLegNotionalCurrency</b> <ScndLegNtnlCcy>	[0..1]	CodeSet	C1	129
	<b>DeliverableCurrency</b> <DlvrblCcy>	[0..1]	CodeSet	C1	129
	<b>DeliverableCrossCurrency</b> <DlvrblCrossCcy>	[0..1]	CodeSet	C2	129
	<b>MasterAgreement</b> <MstrAgrmt>	[0..1]	±	C6	130
	<b>ClearingStatus</b> <ClrSts>	[0..1]	Indicator		130
	<b>IntraGroup</b> <IntraGrp>	[0..1]	Indicator		130
	<b>ExchangeRateBasis</b> <XchgRateBsis>	[0..1]	±		130
	<b>OptionType</b> <OptnTp>	[0..1]	CodeSet		131
	<b>TimeToMaturity</b> <TmToMtrty>	[0..1]	±		131
	<b>IRSType</b> <IRSTp>	[0..1]	Text		131
	<b>Seniority</b> <Snrty>	[0..1]	CodeSet		132
	<b>Tranche</b> <Trch>	[0..1]	Indicator		132
	<b>Commodity</b> <Cmmdty>	[0..1]	Text		132
	<b>Metrics</b> <Mtrcs>	[1..1]			132
	<b>Total</b> <Ttl>	[0..1]			133
	<b>Buyer</b> <Buyr>	[0..1]	±		133
	<b>Seller</b> <Sellr>	[0..1]	±		133
	<b>Clean</b> <Clean>	[0..1]			134
	<b>Buyer</b> <Buyr>	[0..1]	±		134
	<b>Seller</b> <Sellr>	[0..1]	±		134

**5.4.1.2.3.1 Dimensions <Dmnsns>***Presence:* [1..1]*Definition:* Variables related to derivatives that are used to group derivatives together into positions.**Dimensions <Dmnsns>** contains the following **PositionSetDimensions3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CounterpartyIdentification</b> <CtrPtyId>	[0..1]	±		125
	<b>ValueCurrency</b> <ValCcy>	[0..1]	CodeSet	C2	126
	<b>Collateralisation</b> <Collstrn>	[0..1]	CodeSet		126
	<b>Portfolio</b> <Prfl>	[0..1]	Text		127
	<b>ContractType</b> <CtrctTp>	[0..1]	CodeSet		127
	<b>AssetClass</b> <AsstClss>	[0..1]	CodeSet		127
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[0..1]	±		128
	<b>FirstLegNotionalCurrency</b> <FrstLegNtnlCcy>	[0..1]	CodeSet	C1	128
	<b>SecondLegNotionalCurrency</b> <ScndLegNtnlCcy>	[0..1]	CodeSet	C1	129
	<b>DeliverableCurrency</b> <DlvrblCcy>	[0..1]	CodeSet	C1	129
	<b>DeliverableCrossCurrency</b> <DlvrblCrossCcy>	[0..1]	CodeSet	C2	129
	<b>MasterAgreement</b> <MstrAgrmt>	[0..1]	±	C6	130
	<b>ClearingStatus</b> <ClrSts>	[0..1]	Indicator		130
	<b>IntraGroup</b> <IntraGrp>	[0..1]	Indicator		130
	<b>ExchangeRateBasis</b> <XchgRateBsis>	[0..1]	±		130
	<b>OptionType</b> <OptnTp>	[0..1]	CodeSet		131
	<b>TimeToMaturity</b> <TmToMtrty>	[0..1]	±		131
	<b>IRSType</b> <IRSTp>	[0..1]	Text		131
	<b>Seniority</b> <Snrty>	[0..1]	CodeSet		132
	<b>Tranche</b> <Trch>	[0..1]	Indicator		132
	<b>Commodity</b> <Cmmdty>	[0..1]	Text		132

**5.4.1.2.3.1.1 CounterpartyIdentification <CtrPtyId>***Presence:* [0..1]*Definition:* Data specific to counterparties and related fields.

**CounterpartyIdentification <CtrPtyId>** contains the following elements (see "TradeCounterpartyReport9" on page 459 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		460
	OtherCounterparty <OthrCtrPty>	[1..1]	±		460
	Broker <Brkr>	[0..1]	±		461
	SubmittingAgent <SubmitgAgt>	[0..1]	±		461
	ClearingMember <ClrMmb>	[0..1]	±		461
	Beneficiary <Bnfcry>	[0..1]	±		461

#### 5.4.1.2.3.1.2 ValueCurrency <ValCcy>

*Presence:* [0..1]

*Definition:* Currency used for the valuation of the contract.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 504

#### Constraints

- **ActiveOrHistoricCurrency**

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

#### 5.4.1.2.3.1.3 Collateralisation <Collstn>

*Presence:* [0..1]

*Definition:* Type of collateral agreement existing between counterparties.

*Datatype:* "CollateralisationType1Code" on page 508

CodeName	Name	Definition
FLCL	FullyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties post initial margin and regularly post variation margin with respect to the derivative transaction.
OWCL	OneWayCollateralised	The collateral agreement between the counterparties stipulates that one counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
PRCL	PartiallyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties regularly post only

CodeName	Name	Definition
		variation margin with respect to the derivative transaction.
UNCL	Uncollateralised	There is no collateral agreement between the counterparties or the collateral agreement between the counterparties stipulates that no collateral (neither initial margin nor variation margin) has to be posted with respect to the derivative transaction.

#### 5.4.1.2.3.1.4 Portfolio <Prftl>

*Presence:* [0..1]

*Definition:* Identifies the portfolio if collateral is reported on a portfolio basis, as defined by the reporting counterparty.

*Datatype:* "Max52Text" on page 528

#### 5.4.1.2.3.1.5 ContractType <CtrctTp>

*Presence:* [0..1]

*Definition:* Classification according to the contract type.

*Datatype:* "FinancialInstrumentContractType2Code" on page 511

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
FORW	Forward	Contract of type forward.
OPTN	Option	Contract of type option.
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.
OTHR	Other	Contract of other financial instrument contract type.

#### 5.4.1.2.3.1.6 AssetClass <AsstCls>

*Presence:* [0..1]

*Definition:* Classification according to the asset class of the contract.

*Datatype:* "ProductType4Code" on page 516

CodeName	Name	Definition
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.
EQUI	Equity	Identifies the nature or type of an equity.

CodeName	Name	Definition
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
COMM	Commodity	Identifies categories of instruments that are commodities.
OTHR	Other	Other asset type.

#### 5.4.1.2.3.1.7 UnderlyingInstrument <UndrlygInstrm>

*Presence:* [0..1]

*Definition:* Unique identification of the direct underlying instrument based on its type.

**UnderlyingInstrument <UndrlygInstrm>** contains one of the following elements (see "[SecurityIdentification34Choice](#)" on page 496 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		496
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		496
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		497
Or	BasketConstituents <BsktCnstnts>	[1..*]	±		497
Or	Index <Indx>	[1..1]			497
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		497
Or	Name <Nm>	[1..1]	Text		497
Or}	Index <Indx>	[1..1]	CodeSet		498
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		500

#### 5.4.1.2.3.1.8 FirstLegNotionalCurrency <FrstLegNtnlCcy>

*Presence:* [0..1]

*Definition:* Currency of the notional amount.

*Usage:* In the case of an interest rate or currency derivative contract, this will be the notional currency of first leg.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 504

#### Constraints

- **ActiveCurrency**

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

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

#### 5.4.1.2.3.1.9 SecondLegNotionalCurrency <ScndLegNtnlCcy>

*Presence:* [0..1]

*Definition:* Other currency of the notional amount.

*Usage:* In the case of an interest rate or currency derivative contract, this will be the notional currency of the second leg.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 504

##### Constraints

- **ActiveCurrency**

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

#### 5.4.1.2.3.1.10 DeliverableCurrency <DlvrblCcy>

*Presence:* [0..1]

*Definition:* Specifies the currency of delivery.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 504

##### Constraints

- **ActiveCurrency**

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

#### 5.4.1.2.3.1.11 DeliverableCrossCurrency <DlvrblCrossCcy>

*Presence:* [0..1]

*Definition:* Indicates the cross currency, if different from the currency of delivery.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 504

##### Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3)

contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

#### 5.4.1.2.3.1.12 MasterAgreement <MstrAgrmt>

*Presence:* [0..1]

*Definition:* Details related to the master agreement.

*Impacted by:* C6 "OneElementPresentRule"

**MasterAgreement <MstrAgrmt>** contains the following elements (see "[MasterAgreement2](#)" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[0..1]	Text		441
	Version <Vrsn>	[0..1]	Year		441

#### Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

```
Following Must be True
  /Type Must be present
Or    /Version Must be present
```

#### 5.4.1.2.3.1.13 ClearingStatus <ClrSts>

*Presence:* [0..1]

*Definition:* Indicates whether clearing of contract has taken place.

*Datatype:* One of the following values must be used (see "[TrueFalseIndicator](#)" on page 524):

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

#### 5.4.1.2.3.1.14 IntraGroup <IntraGrp>

*Presence:* [0..1]

*Definition:* Indicates whether the contract was entered into as an intragroup transaction.

Usage: When absent, default value is false.

*Datatype:* One of the following values must be used (see "[TrueFalseIndicator](#)" on page 524):

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

#### 5.4.1.2.3.1.15 ExchangeRateBasis <XchgRateBsis>

*Presence:* [0..1]

*Definition:* Indicates the quote base for the exchange rate.

**ExchangeRateBasis <XchgRateBsis>** contains one of the following elements (see "[ExchangeRateBasis1Choice](#)" on page 176 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <CcyPair>	[1..1]	±		176
Or}	Proprietary <Prtry>	[1..1]	Text		176

#### 5.4.1.2.3.1.16 OptionType <OptnTp>

*Presence:* [0..1]

*Definition:* Specifies the type of the option whether it is a call option (right to purchase a specific underlying asset) or a put option (right to sell a specific underlying asset).

*Datatype:* "[OptionType2Code](#)" on page 515

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.
OTHR	Other	Right where the holder of the option decides whether the option is put or call.

#### 5.4.1.2.3.1.17 TimeToMaturity <TmToMtrty>

*Presence:* [0..1]

*Definition:* Difference between a maturity date of a derivative and the reference date, based on a Gregorian calendar.

**TimeToMaturity <TmToMtrty>** contains one of the following elements (see "[TimeToMaturity1Choice](#)" on page 177 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Period <Prd>	[1..1]			177
	Start <Start>	[0..1]			178
	Unit <Unit>	[1..1]	CodeSet		178
	Value <Val>	[1..1]	Quantity	C5	178
	End <End>	[0..1]			179
	Unit <Unit>	[1..1]	CodeSet		179
	Value <Val>	[1..1]	Quantity	C5	179
Or}	Special <Spcl>	[1..1]	CodeSet		179

#### 5.4.1.2.3.1.18 IRSType <IRSTp>

*Presence:* [0..1]

*Definition:* Groups of IRS (Internal Revenue Service) derivatives with reference to whether leg 1 and leg 2 are fixed or floating.

*Datatype:* "Max52Text" on page 528

#### 5.4.1.2.3.1.19 Seniority <Snrty>

*Presence:* [0..1]

*Definition:* Classification of seniority in case of contract on index or on a single name entity.

*Datatype:* "DebtInstrumentSeniorityType2Code" on page 510

CodeName	Name	Definition
SBOD	SubordinatedDebt	Debt owed to an unsecured creditor that can only be paid, in the event of a liquidation, after the claims of secured creditors have been met.
SNDB	SeniorDebt	Debt that takes priority over other unsecured or otherwise more junior debt owed by the issuer.
OTHR	Other	Other type of debts.

#### 5.4.1.2.3.1.20 Tranche <Trch>

*Presence:* [0..1]

*Definition:* Indicates whether the derivative contract is tranced or not.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 524):

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

#### 5.4.1.2.3.1.21 Commodity <Cmmdty>

*Presence:* [0..1]

*Definition:* Details on the commodity asset class type.

*Datatype:* "Max52Text" on page 528

#### 5.4.1.2.3.2 Metrics <Mtrcs>

*Presence:* [1..1]

*Definition:* Variables used to quantify the different calculations.

**Metrics <Mtrcs>** contains the following **PositionSetMetrics1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Total</b> <Ttl>	[0..1]			133
	<b>Buyer</b> <Buyr>	[0..1]	±		133
	<b>Seller</b> <Sellr>	[0..1]	±		133
	<b>Clean</b> <Clean>	[0..1]			134
	<b>Buyer</b> <Buyr>	[0..1]	±		134
	<b>Seller</b> <Sellr>	[0..1]	±		134

**5.4.1.2.3.2.1 Total <Ttl>***Presence:* [0..1]*Definition:* Refers to the total number of trades contained in the position set.**Total <Ttl>** contains the following **PositionSetBuyerAndSeller1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Buyer</b> <Buyr>	[0..1]	±		133
	<b>Seller</b> <Sellr>	[0..1]	±		133

**5.4.1.2.3.2.1.1 Buyer <Buyr>***Presence:* [0..1]*Definition:* Refers to the aggregated data for the buyer counterparty.**Buyer <Buyr>** contains the following elements (see "[PositionSetTotal1](#)" on page 436 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NumberOfTrades <NbOfTrds>	[0..1]	Quantity		437
	Positive <Postv>	[0..1]			437
	Notional <Ntnl>	[0..1]	Amount	C2	437
	Value <Val>	[0..1]	Amount	C2	437
	Negative <Neg>	[0..1]			438
	Notional <Ntnl>	[0..1]	Amount	C2	438
	Value <Val>	[0..1]	Amount	C2	438

**5.4.1.2.3.2.1.2 Seller <Sellr>***Presence:* [0..1]*Definition:* Refers to the aggregated data for the seller counterparty.**Seller <Sellr>** contains the following elements (see "[PositionSetTotal1](#)" on page 436 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NumberOfTrades <NbOfTrds>	[0..1]	Quantity		437
	Positive <Postv>	[0..1]			437
	Notional <Ntnl>	[0..1]	Amount	C2	437
	Value <Val>	[0..1]	Amount	C2	437
	Negative <Neg>	[0..1]			438
	Notional <Ntnl>	[0..1]	Amount	C2	438
	Value <Val>	[0..1]	Amount	C2	438

**5.4.1.2.3.2.2 Clean <Clean>***Presence:* [0..1]*Definition:* Refers to the aggregated number of trades contained in the position set.**Clean <Clean>** contains the following **PositionSetBuyerAndSeller1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Buyer</b> <Buyr>	[0..1]	±		134
	<b>Seller</b> <Sellr>	[0..1]	±		134

**5.4.1.2.3.2.2.1 Buyer <Buyr>***Presence:* [0..1]*Definition:* Refers to the aggregated data for the buyer counterparty.**Buyer <Buyr>** contains the following elements (see "[PositionSetTotal1](#)" on page 436 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NumberOfTrades <NbOfTrds>	[0..1]	Quantity		437
	Positive <Postv>	[0..1]			437
	Notional <Ntnl>	[0..1]	Amount	C2	437
	Value <Val>	[0..1]	Amount	C2	437
	Negative <Neg>	[0..1]			438
	Notional <Ntnl>	[0..1]	Amount	C2	438
	Value <Val>	[0..1]	Amount	C2	438

**5.4.1.2.3.2.2.2 Seller <Sellr>***Presence:* [0..1]*Definition:* Refers to the aggregated data for the seller counterparty.**Seller <Sellr>** contains the following elements (see "[PositionSetTotal1](#)" on page 436 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NumberOfTrades <NbOfTrds>	[0..1]	Quantity		437
	Positive <Postv>	[0..1]			437
	Notional <Ntnl>	[0..1]	Amount	C2	437
	Value <Val>	[0..1]	Amount	C2	437
	Negative <Neg>	[0..1]			438
	Notional <Ntnl>	[0..1]	Amount	C2	438
	Value <Val>	[0..1]	Amount	C2	438

**5.4.1.2.4 CollateralPositionSet <CollPosSet>***Presence:* [0..\*]*Definition:* Aggregation of collateral for derivative positions using collateral fields as metrics.**CollateralPositionSet <CollPosSet>** contains the following **PositionSet4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Dimensions</b> <Dmnsns>	[1..1]			135
	<b>CounterpartyIdentification</b> <CtrPtyId>	[0..1]	±		136
	<b>Collateralisation</b> <Collstn>	[0..1]	CodeSet		136
	<b>Portfolio</b> <Prftl>	[0..1]	Text		137
	<b>InitialMarginPostedCurrency</b> <InitlMrgnPstdCcy>	[0..1]	CodeSet	C2	137
	<b>VariationMarginPostedCurrency</b> <VartnMrgnPstdCcy>	[0..1]	CodeSet	C2	137
	<b>InitialMarginReceivedCurrency</b> <InitlMrgnRcvdCcy>	[0..1]	CodeSet	C2	138
	<b>VariationMarginReceivedCurrency</b> <VartnMrgnRcvdCcy>	[0..1]	CodeSet	C2	138
	<b>ExcessCollateralPostedCurrency</b> <XcssCollPstdCcy>	[0..1]	CodeSet	C2	138
	<b>ExcessCollateralReceivedCurrency</b> <XcssCollRcvdCcy>	[0..1]	CodeSet	C2	139
	<b>Metrics</b> <Mtrcs>	[1..1]			139
	<b>Total</b> <Ttl>	[0..1]			139
	<b>NumberOfReports</b> <NbOfRpts>	[0..1]	Quantity		140
	<b>InitialMargin</b> <InitlMrgn>	[0..1]	±		140
	<b>VariationMargin</b> <VartnMrgn>	[0..1]	±		140
	<b>ExcessCash</b> <XcssCsh>	[0..1]	±		140
	<b>Clean</b> <Clean>	[0..1]			141
	<b>NumberOfReports</b> <NbOfRpts>	[0..1]	Quantity		141
	<b>InitialMargin</b> <InitlMrgn>	[0..1]	±		141
	<b>VariationMargin</b> <VartnMrgn>	[0..1]	±		141
	<b>ExcessCash</b> <XcssCsh>	[0..1]	±		142

**5.4.1.2.4.1 Dimensions <Dmnsns>***Presence:* [1..1]*Definition:* Variables related to derivatives that are used to group derivatives together into positions.

**Dimensions <Dmnsns>** contains the following **PositionSetCollateralDimensions2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CounterpartyIdentification</b> <CtrPtyId>	[0..1]	±		136
	<b>Collateralisation</b> <Collstn>	[0..1]	CodeSet		136
	<b>Portfolio</b> <Prftl>	[0..1]	Text		137
	<b>InitialMarginPostedCurrency</b> <InitlMrgnPstdCcy>	[0..1]	CodeSet	C2	137
	<b>VariationMarginPostedCurrency</b> <VartnMrgnPstdCcy>	[0..1]	CodeSet	C2	137
	<b>InitialMarginReceivedCurrency</b> <InitlMrgnRcvdCcy>	[0..1]	CodeSet	C2	138
	<b>VariationMarginReceivedCurrency</b> <VartnMrgnRcvdCcy>	[0..1]	CodeSet	C2	138
	<b>ExcessCollateralPostedCurrency</b> <XcssCollPstdCcy>	[0..1]	CodeSet	C2	138
	<b>ExcessCollateralReceivedCurrency</b> <XcssCollRcvdCcy>	[0..1]	CodeSet	C2	139

#### 5.4.1.2.4.1.1 CounterpartyIdentification <CtrPtyId>

*Presence:* [0..1]

*Definition:* Data specific to counterparties and related fields.

**CounterpartyIdentification <CtrPtyId>** contains the following elements (see "[TradeCounterpartyReport9](#)" on page 459 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		460
	OtherCounterparty <OthrCtrPty>	[1..1]	±		460
	Broker <Brkr>	[0..1]	±		461
	SubmittingAgent <SubmitgAgt>	[0..1]	±		461
	ClearingMember <ClrMmb>	[0..1]	±		461
	Beneficiary <Bnfcry>	[0..1]	±		461

#### 5.4.1.2.4.1.2 Collateralisation <Collstn>

*Presence:* [0..1]

*Definition:* Information indicating the type of collateral agreement existing between counterparties.

*Datatype:* "[CollateralisationType1Code](#)" on page 508

CodeName	Name	Definition
FLCL	FullyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties post initial margin and regularly post variation margin with respect to the derivative transaction.

CodeName	Name	Definition
OWCL	OneWayCollateralised	The collateral agreement between the counterparties stipulates that one counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
PRCL	PartiallyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties regularly post only variation margin with respect to the derivative transaction.
UNCL	Uncollateralised	There is no collateral agreement between the counterparties or the collateral agreement between the counterparties stipulates that no collateral (neither initial margin nor variation margin) has to be posted with respect to the derivative transaction.

#### 5.4.1.2.4.1.3 Portfolio <Prtrl>

*Presence:* [0..1]

*Definition:* A unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

*Datatype:* "Max52Text" on page 528

#### 5.4.1.2.4.1.4 InitialMarginPostedCurrency <InitMrgnPstdCcy>

*Presence:* [0..1]

*Definition:* Currency of the initial margin posted by the reporting counterparty to the other counterparty.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 504

#### Constraints

- **ActiveOrHistoricCurrency**

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

#### 5.4.1.2.4.1.5 VariationMarginPostedCurrency <VartnMrgnPstdCcy>

*Presence:* [0..1]

*Definition:* Currency of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 504

**Constraints**

- **ActiveOrHistoricCurrency**

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

**5.4.1.2.4.1.6 InitialMarginReceivedCurrency <InitlMrgnRcvdCcy>**

*Presence:* [0..1]

*Definition:* Currency of the initial margin received by the reporting counterparty from the other counterparty.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 504

**Constraints**

- **ActiveOrHistoricCurrency**

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

**5.4.1.2.4.1.7 VariationMarginReceivedCurrency <VartnMrgnRcvdCcy>**

*Presence:* [0..1]

*Definition:* Currency of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 504

**Constraints**

- **ActiveOrHistoricCurrency**

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

**5.4.1.2.4.1.8 ExcessCollateralPostedCurrency <XcssCollPstdCcy>**

*Presence:* [0..1]

*Definition:* Currency of collateral posted in excess of the required collateral.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 504

**Constraints**

- **ActiveOrHistoricCurrency**

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

**5.4.1.2.4.1.9 ExcessCollateralReceivedCurrency <XcssCollRcvdCcy>**

*Presence:* [0..1]

*Definition:* Currency of collateral received in excess of the required collateral.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 504

**Constraints**

- **ActiveOrHistoricCurrency**

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

**5.4.1.2.4.2 Metrics <Mtrcs>**

*Presence:* [1..1]

*Definition:* Variables used to quantify the different calculations.

**Metrics <Mtrcs>** contains the following **PositionSetCollateralMetrics1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Total</b> <Ttl>	[0..1]			139
	<b>NumberOfReports</b> <NbOfRpts>	[0..1]	Quantity		140
	<b>InitialMargin</b> <InitlMrgn>	[0..1]	±		140
	<b>VariationMargin</b> <VartnMrgn>	[0..1]	±		140
	<b>ExcessCash</b> <XcssCsh>	[0..1]	±		140
	<b>Clean</b> <Clean>	[0..1]			141
	<b>NumberOfReports</b> <NbOfRpts>	[0..1]	Quantity		141
	<b>InitialMargin</b> <InitlMrgn>	[0..1]	±		141
	<b>VariationMargin</b> <VartnMrgn>	[0..1]	±		141
	<b>ExcessCash</b> <XcssCsh>	[0..1]	±		142

**5.4.1.2.4.2.1 Total <Ttl>**

*Presence:* [0..1]

*Definition:* Total values by the reporting counterparty to the other counterparty.

Usage: Where the value is on a portfolio basis, this field should include the overall value posted for the portfolio.

**Total <Ttl>** contains the following **PositionSetCollateralTotal1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>NumberOfReports</b> <NbOfRpts>	[0..1]	Quantity		140
	<b>InitialMargin</b> <InitlMrgn>	[0..1]	±		140
	<b>VariationMargin</b> <VartnMrgn>	[0..1]	±		140
	<b>ExcessCash</b> <XcssCsh>	[0..1]	±		140

#### 5.4.1.2.4.2.1.1 NumberOfReports <NbOfRpts>

*Presence:* [0..1]

*Definition:* Refers to the number of reports used for calculating the position set.

*Datatype:* "Max20PositiveNumber" on page 525

#### 5.4.1.2.4.2.1.2 InitialMargin <InitlMrgn>

*Presence:* [0..1]

*Definition:* Values of the initial margin for the portfolio.

**InitialMargin <InitlMrgn>** contains the following elements (see "[PositionSetPostedAndReceived1](#)" on page 435 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Posted <Pstd>	[0..1]	Amount	C2	436
	Received <Rcvd>	[0..1]	Amount	C2	436

#### 5.4.1.2.4.2.1.3 VariationMargin <VartnMrgn>

*Presence:* [0..1]

*Definition:* Values of the variation margin for the portfolio.

**VariationMargin <VartnMrgn>** contains the following elements (see "[PositionSetPostedAndReceived1](#)" on page 435 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Posted <Pstd>	[0..1]	Amount	C2	436
	Received <Rcvd>	[0..1]	Amount	C2	436

#### 5.4.1.2.4.2.1.4 ExcessCash <XcssCsh>

*Presence:* [0..1]

*Definition:* Values of the excess cash for the portfolio.

**ExcessCash <XcssCsh>** contains the following elements (see "[PositionSetPostedAndReceived1](#)" on page 435 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Posted <Pstd>	[0..1]	Amount	C2	436
	Received <Rcvd>	[0..1]	Amount	C2	436

#### 5.4.1.2.4.2.2 Clean <Clean>

*Presence:* [0..1]

*Definition:* Clean values by the reporting counterparty to the other counterparty with outliers removed.

Usage: Where the value is on a portfolio basis, this field should include the overall value posted for the portfolio.

**Clean <Clean>** contains the following **PositionSetCollateralTotal1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>NumberOfReports</b> <NbOfRpts>	[0..1]	Quantity		141
	<b>InitialMargin</b> <InitlMrgn>	[0..1]	±		141
	<b>VariationMargin</b> <VartnMrgn>	[0..1]	±		141
	<b>ExcessCash</b> <XcssCsh>	[0..1]	±		142

#### 5.4.1.2.4.2.2.1 NumberOfReports <NbOfRpts>

*Presence:* [0..1]

*Definition:* Refers to the number of reports used for calculating the position set.

*Datatype:* "[Max20PositiveNumber](#)" on page 525

#### 5.4.1.2.4.2.2.2 InitialMargin <InitlMrgn>

*Presence:* [0..1]

*Definition:* Values of the initial margin for the portfolio.

**InitialMargin <InitlMrgn>** contains the following elements (see "[PositionSetPostedAndReceived1](#)" on page 435 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Posted <Pstd>	[0..1]	Amount	C2	436
	Received <Rcvd>	[0..1]	Amount	C2	436

#### 5.4.1.2.4.2.2.3 VariationMargin <VartnMrgn>

*Presence:* [0..1]

*Definition:* Values of the variation margin for the portfolio.

**VariationMargin <VartnMrgn>** contains the following elements (see "[PositionSetPostedAndReceived1](#)" on page 435 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Posted <Pstd>	[0..1]	Amount	C2	436
	Received <Rcvd>	[0..1]	Amount	C2	436

#### 5.4.1.2.4.2.2.4 ExcessCash <XcssCsh>

*Presence:* [0..1]

*Definition:* Values of the excess cash for the portfolio.

**ExcessCash <XcssCsh>** contains the following elements (see "[PositionSetPostedAndReceived1](#)" on page 435 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Posted <Pstd>	[0..1]	Amount	C2	436
	Received <Rcvd>	[0..1]	Amount	C2	436

#### 5.4.1.2.5 CurrencyCollateralPositionSet <CcyCollPosSet>

*Presence:* [0..\*]

*Definition:* Aggregation of collateral with similar dimensions that relate to the currency position sets, with relevant collateral related metrics.

**CurrencyCollateralPositionSet <CcyCollPosSet>** contains the following **PositionSet4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Dimensions</b> <Dmnsns>	[1..1]			143
	<b>CounterpartyIdentification</b> <CtrPtyId>	[0..1]	±		144
	<b>Collateralisation</b> <Collstn>	[0..1]	CodeSet		144
	<b>Portfolio</b> <Prfl>	[0..1]	Text		145
	<b>InitialMarginPostedCurrency</b> <InitlMrgnPstdCcy>	[0..1]	CodeSet	C2	145
	<b>VariationMarginPostedCurrency</b> <VartnMrgnPstdCcy>	[0..1]	CodeSet	C2	145
	<b>InitialMarginReceivedCurrency</b> <InitlMrgnRcvdCcy>	[0..1]	CodeSet	C2	146
	<b>VariationMarginReceivedCurrency</b> <VartnMrgnRcvdCcy>	[0..1]	CodeSet	C2	146
	<b>ExcessCollateralPostedCurrency</b> <XcssCollPstdCcy>	[0..1]	CodeSet	C2	146
	<b>ExcessCollateralReceivedCurrency</b> <XcssCollRcvdCcy>	[0..1]	CodeSet	C2	147
	<b>Metrics</b> <Mtrcs>	[1..1]			147
	<b>Total</b> <Ttl>	[0..1]			147
	<b>NumberOfReports</b> <NbOfRpts>	[0..1]	Quantity		148
	<b>InitialMargin</b> <InitlMrgn>	[0..1]	±		148
	<b>VariationMargin</b> <VartnMrgn>	[0..1]	±		148
	<b>ExcessCash</b> <XcssCsh>	[0..1]	±		148
	<b>Clean</b> <Clean>	[0..1]			149
	<b>NumberOfReports</b> <NbOfRpts>	[0..1]	Quantity		149
	<b>InitialMargin</b> <InitlMrgn>	[0..1]	±		149
	<b>VariationMargin</b> <VartnMrgn>	[0..1]	±		149
	<b>ExcessCash</b> <XcssCsh>	[0..1]	±		150

#### 5.4.1.2.5.1 Dimensions <Dmnsns>

*Presence:* [1..1]

*Definition:* Variables related to derivatives that are used to group derivatives together into positions.

**Dimensions <Dmnsns>** contains the following **PositionSetCollateralDimensions2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CounterpartyIdentification</b> <CtrPtyId>	[0..1]	±		144
	<b>Collateralisation</b> <Collstn>	[0..1]	CodeSet		144
	<b>Portfolio</b> <Prftl>	[0..1]	Text		145
	<b>InitialMarginPostedCurrency</b> <InitlMrgnPstdCcy>	[0..1]	CodeSet	C2	145
	<b>VariationMarginPostedCurrency</b> <VartnMrgnPstdCcy>	[0..1]	CodeSet	C2	145
	<b>InitialMarginReceivedCurrency</b> <InitlMrgnRcvdCcy>	[0..1]	CodeSet	C2	146
	<b>VariationMarginReceivedCurrency</b> <VartnMrgnRcvdCcy>	[0..1]	CodeSet	C2	146
	<b>ExcessCollateralPostedCurrency</b> <XcssCollPstdCcy>	[0..1]	CodeSet	C2	146
	<b>ExcessCollateralReceivedCurrency</b> <XcssCollRcvdCcy>	[0..1]	CodeSet	C2	147

#### 5.4.1.2.5.1.1 CounterpartyIdentification <CtrPtyId>

*Presence:* [0..1]

*Definition:* Data specific to counterparties and related fields.

**CounterpartyIdentification <CtrPtyId>** contains the following elements (see "[TradeCounterpartyReport9](#)" on page 459 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		460
	OtherCounterparty <OthrCtrPty>	[1..1]	±		460
	Broker <Brkr>	[0..1]	±		461
	SubmittingAgent <SubmitgAgt>	[0..1]	±		461
	ClearingMember <ClrMmb>	[0..1]	±		461
	Beneficiary <Bnfcry>	[0..1]	±		461

#### 5.4.1.2.5.1.2 Collateralisation <Collstn>

*Presence:* [0..1]

*Definition:* Information indicating the type of collateral agreement existing between counterparties.

*Datatype:* "[CollateralisationType1Code](#)" on page 508

CodeName	Name	Definition
FLCL	FullyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties post initial margin and regularly post variation margin with respect to the derivative transaction.

CodeName	Name	Definition
OWCL	OneWayCollateralised	The collateral agreement between the counterparties stipulates that one counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
PRCL	PartiallyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties regularly post only variation margin with respect to the derivative transaction.
UNCL	Uncollateralised	There is no collateral agreement between the counterparties or the collateral agreement between the counterparties stipulates that no collateral (neither initial margin nor variation margin) has to be posted with respect to the derivative transaction.

#### 5.4.1.2.5.1.3 Portfolio <Prftl>

*Presence:* [0..1]

*Definition:* A unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

*Datatype:* "Max52Text" on page 528

#### 5.4.1.2.5.1.4 InitialMarginPostedCurrency <InitMrgnPstdCcy>

*Presence:* [0..1]

*Definition:* Currency of the initial margin posted by the reporting counterparty to the other counterparty.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 504

#### Constraints

- **ActiveOrHistoricCurrency**

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

#### 5.4.1.2.5.1.5 VariationMarginPostedCurrency <VartnMrgnPstdCcy>

*Presence:* [0..1]

*Definition:* Currency of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 504

**Constraints**

- **ActiveOrHistoricCurrency**

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

**5.4.1.2.5.1.6 InitialMarginReceivedCurrency <InitlMrgnRcvdCcy>**

*Presence:* [0..1]

*Definition:* Currency of the initial margin received by the reporting counterparty from the other counterparty.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 504

**Constraints**

- **ActiveOrHistoricCurrency**

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

**5.4.1.2.5.1.7 VariationMarginReceivedCurrency <VartnMrgnRcvdCcy>**

*Presence:* [0..1]

*Definition:* Currency of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 504

**Constraints**

- **ActiveOrHistoricCurrency**

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

**5.4.1.2.5.1.8 ExcessCollateralPostedCurrency <XcssCollPstdCcy>**

*Presence:* [0..1]

*Definition:* Currency of collateral posted in excess of the required collateral.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 504

**Constraints**

- **ActiveOrHistoricCurrency**

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

**5.4.1.2.5.1.9 ExcessCollateralReceivedCurrency <XcssCollRcvdCcy>**

*Presence:* [0..1]

*Definition:* Currency of collateral received in excess of the required collateral.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 504

**Constraints**

- **ActiveOrHistoricCurrency**

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

**5.4.1.2.5.2 Metrics <Mtrcs>**

*Presence:* [1..1]

*Definition:* Variables used to quantify the different calculations.

**Metrics <Mtrcs>** contains the following **PositionSetCollateralMetrics1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Total</b> <Ttl>	[0..1]			147
	<b>NumberOfReports</b> <NbOfRpts>	[0..1]	Quantity		148
	<b>InitialMargin</b> <InitlMrgn>	[0..1]	±		148
	<b>VariationMargin</b> <VartnMrgn>	[0..1]	±		148
	<b>ExcessCash</b> <XcssCsh>	[0..1]	±		148
	<b>Clean</b> <Clean>	[0..1]			149
	<b>NumberOfReports</b> <NbOfRpts>	[0..1]	Quantity		149
	<b>InitialMargin</b> <InitlMrgn>	[0..1]	±		149
	<b>VariationMargin</b> <VartnMrgn>	[0..1]	±		149
	<b>ExcessCash</b> <XcssCsh>	[0..1]	±		150

**5.4.1.2.5.2.1 Total <Ttl>**

*Presence:* [0..1]

*Definition:* Total values by the reporting counterparty to the other counterparty.

Usage: Where the value is on a portfolio basis, this field should include the overall value posted for the portfolio.

**Total <Ttl>** contains the following **PositionSetCollateralTotal1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>NumberOfReports</b> <NbOfRpts>	[0..1]	Quantity		148
	<b>InitialMargin</b> <InitlMrgn>	[0..1]	±		148
	<b>VariationMargin</b> <VartnMrgn>	[0..1]	±		148
	<b>ExcessCash</b> <XcssCsh>	[0..1]	±		148

#### 5.4.1.2.5.2.1.1 NumberOfReports <NbOfRpts>

*Presence:* [0..1]

*Definition:* Refers to the number of reports used for calculating the position set.

*Datatype:* "Max20PositiveNumber" on page 525

#### 5.4.1.2.5.2.1.2 InitialMargin <InitlMrgn>

*Presence:* [0..1]

*Definition:* Values of the initial margin for the portfolio.

**InitialMargin <InitlMrgn>** contains the following elements (see "[PositionSetPostedAndReceived1](#)" on page 435 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Posted <Pstd>	[0..1]	Amount	C2	436
	Received <Rcvd>	[0..1]	Amount	C2	436

#### 5.4.1.2.5.2.1.3 VariationMargin <VartnMrgn>

*Presence:* [0..1]

*Definition:* Values of the variation margin for the portfolio.

**VariationMargin <VartnMrgn>** contains the following elements (see "[PositionSetPostedAndReceived1](#)" on page 435 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Posted <Pstd>	[0..1]	Amount	C2	436
	Received <Rcvd>	[0..1]	Amount	C2	436

#### 5.4.1.2.5.2.1.4 ExcessCash <XcssCsh>

*Presence:* [0..1]

*Definition:* Values of the excess cash for the portfolio.

**ExcessCash <XcssCsh>** contains the following elements (see "[PositionSetPostedAndReceived1](#)" on page 435 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Posted <Pstd>	[0..1]	Amount	C2	436
	Received <Rcvd>	[0..1]	Amount	C2	436

#### 5.4.1.2.5.2.2 Clean <Clean>

*Presence:* [0..1]

*Definition:* Clean values by the reporting counterparty to the other counterparty with outliers removed.

Usage: Where the value is on a portfolio basis, this field should include the overall value posted for the portfolio.

**Clean <Clean>** contains the following **PositionSetCollateralTotal1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>NumberOfReports</b> <NbOfRpts>	[0..1]	Quantity		149
	<b>InitialMargin</b> <InitlMrgn>	[0..1]	±		149
	<b>VariationMargin</b> <VartnMrgn>	[0..1]	±		149
	<b>ExcessCash</b> <XcssCsh>	[0..1]	±		150

#### 5.4.1.2.5.2.2.1 NumberOfReports <NbOfRpts>

*Presence:* [0..1]

*Definition:* Refers to the number of reports used for calculating the position set.

*Datatype:* "[Max20PositiveNumber](#)" on page 525

#### 5.4.1.2.5.2.2.2 InitialMargin <InitlMrgn>

*Presence:* [0..1]

*Definition:* Values of the initial margin for the portfolio.

**InitialMargin <InitlMrgn>** contains the following elements (see "[PositionSetPostedAndReceived1](#)" on page 435 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Posted <Pstd>	[0..1]	Amount	C2	436
	Received <Rcvd>	[0..1]	Amount	C2	436

#### 5.4.1.2.5.2.2.3 VariationMargin <VartnMrgn>

*Presence:* [0..1]

*Definition:* Values of the variation margin for the portfolio.

**VariationMargin <VartnMrgn>** contains the following elements (see "[PositionSetPostedAndReceived1](#)" on page 435 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Posted <Pstd>	[0..1]	Amount	C2	436
	Received <Rcvd>	[0..1]	Amount	C2	436

#### 5.4.1.2.5.2.2.4 ExcessCash <XcssCsh>

*Presence:* [0..1]

*Definition:* Values of the excess cash for the portfolio.

**ExcessCash <XcssCsh>** contains the following elements (see "[PositionSetPostedAndReceived1](#)" on page 435 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Posted <Pstd>	[0..1]	Amount	C2	436
	Received <Rcvd>	[0..1]	Amount	C2	436

## 5.4.2 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* [C7 "SupplementaryDataRule"](#)

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 184 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		184
	Envelope <Envlp>	[1..1]	(External Schema)		184

### Constraints

- **SupplementaryDataRule**

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

# 6 **auth.091.001.01**

## **DerivativesTradeReconciliationStatisticalReportV01**

### 6.1 **MessageDefinition Functionality**

The DerivativesTradeReportReconciliationStatisticalReport message is sent by the trade repositories to the supervisory authority system, to report cumulative information within the reference period for the reconciliation status of the reported and outstanding derivatives.

#### Outline

The DerivativesTradeReconciliationStatisticalReportV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. **StatisticsPerCounterparty**

Detailed information on statistics per combination of counterparties.

B. **SupplementaryData**

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

## 6.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <DerivsTradRcncltnSttstclRpt>	[1..1]			
	<b>StatisticsPerCounterparty</b> <SttstcsPerCtrPty>	[1..1]			153
{Or	<b>DataSetAction</b> <DataSetActn>	[1..1]	CodeSet		153
Or}	<b>Report</b> <Rpt>	[1..*]			153
	<b>ReferenceDate</b> <RefDt>	[1..1]	Date		154
	<b>CounterpartyIdentification</b> <CtrPtyId>	[1..1]	±		154
	<b>ReconciliationStatistics</b> <RcncltnSttstcs>	[1..1]			154
	<b>OTC</b> <OTC>	[1..1]			155
	<b>AllDerivatives</b> <AllDerivs>	[1..1]	±		155
	<b>OutstandingDerivatives</b> <OutsdngDerivs>	[1..1]	±		156
	<b>ETD</b> <ETD>	[1..1]			156
	<b>AllDerivatives</b> <AllDerivs>	[1..1]	±		156
	<b>OutstandingDerivatives</b> <OutsdngDerivs>	[1..1]	±		157
	<b>CompetentAuthority</b> <CmptntAuthrty>	[0..*]			157
	<b>Identification</b> <Id>	[1..1]	Text		158
	<b>OnboardingStatus</b> <OnbrdgSts>	[1..1]	Indicator		158
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C3	158

## 6.3 Constraints

### C1 AnyBIC

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

### C2 Country

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

### C3 SupplementaryDataRule

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

## 6.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 6.4.1 StatisticsPerCounterparty <SttstcsPerCtrPty>

*Presence:* [1..1]

*Definition:* Detailed information on statistics per combination of counterparties.

**StatisticsPerCounterparty <SttstcsPerCtrPty>** contains one of the following **StatisticsPerCounterparty1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>DataSetAction</b> <DataSetActn>	[1..1]	CodeSet		153
Or}	<b>Report</b> <Rpt>	[1..*]			153
	<b>ReferenceDate</b> <RefDt>	[1..1]	Date		154
	<b>CounterpartyIdentification</b> <CtrPtyId>	[1..1]	±		154
	<b>ReconciliationStatistics</b> <RcncltnSttstcs>	[1..1]			154
	<b>OTC</b> <OTC>	[1..1]			155
	<b>AllDerivatives</b> <AllDerivs>	[1..1]	±		155
	<b>OutstandingDerivatives</b> <OutsdngDerivs>	[1..1]	±		156
	<b>ETD</b> <ETD>	[1..1]			156
	<b>AllDerivatives</b> <AllDerivs>	[1..1]	±		156
	<b>OutstandingDerivatives</b> <OutsdngDerivs>	[1..1]	±		157
	<b>CompetentAuthority</b> <CmptntAuthrty>	[0..*]			157
	<b>Identification</b> <Id>	[1..1]	Text		158
	<b>OnboardingStatus</b> <OnbrdgSts>	[1..1]	Indicator		158

### 6.4.1.1 DataSetAction <DataSetActn>

*Presence:* [1..1]

*Definition:* Where no reporting data are available, this field should be set so that a valid reference data file can be submitted to the competent authority as per submission requirements.

*Datatype:* "ReportPeriodActivity1Code" on page 519

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

### 6.4.1.2 Report <Rpt>

*Presence:* [1..\*]

*Definition:* Detailed statistics per counterparty.

Report <Rpt> contains the following **DetailedStatisticsPerCounterparty5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReferenceDate</b> <RefDt>	[1..1]	Date		154
	<b>CounterpartyIdentification</b> <CtrPtyId>	[1..1]	±		154
	<b>ReconciliationStatistics</b> <RcncltnSttstcs>	[1..1]			154
	<b>OTC</b> <OTC>	[1..1]			155
	<b>AllDerivatives</b> <AllDerivs>	[1..1]	±		155
	<b>OutstandingDerivatives</b> <OutsdngDerivs>	[1..1]	±		156
	<b>ETD</b> <ETD>	[1..1]			156
	<b>AllDerivatives</b> <AllDerivs>	[1..1]	±		156
	<b>OutstandingDerivatives</b> <OutsdngDerivs>	[1..1]	±		157
	<b>CompetentAuthority</b> <CmptntAuthrty>	[0..*]			157
	<b>Identification</b> <Id>	[1..1]	Text		158
	<b>OnboardingStatus</b> <OnbrdgSts>	[1..1]	Indicator		158

#### 6.4.1.2.1 ReferenceDate <RefDt>

*Presence:* [1..1]

*Definition:* Reference date for statistics collection.

*Datatype:* "ISODate" on page 521

#### 6.4.1.2.2 CounterpartyIdentification <CtrPtyId>

*Presence:* [1..1]

*Definition:* Data specific to counterparties and related fields.

**CounterpartyIdentification <CtrPtyId>** contains the following elements (see "TradeCounterpartyReport9" on page 459 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		460
	OtherCounterparty <OthrCtrPty>	[1..1]	±		460
	Broker <Brkr>	[0..1]	±		461
	SubmittingAgent <SubmitgAgt>	[0..1]	±		461
	ClearingMember <ClrMmb>	[0..1]	±		461
	Beneficiary <Bnfcry>	[0..1]	±		461

#### 6.4.1.2.3 ReconciliationStatistics <RcncltnSttstcs>

*Presence:* [1..1]

*Definition:* Detailed information on derivatives submitted for reconciliation.

**ReconciliationStatistics <RcncltnSttstcs>** contains the following **ReconciliationStatisticsPerDerivativeContractGroup3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>OTC &lt;OTC&gt;</b>	[1..1]			155
	<b>AllDerivatives &lt;AllDerivs&gt;</b>	[1..1]	±		155
	<b>OutstandingDerivatives &lt;OutsdngDerivs&gt;</b>	[1..1]	±		156
	<b>ETD &lt;ETD&gt;</b>	[1..1]			156
	<b>AllDerivatives &lt;AllDerivs&gt;</b>	[1..1]	±		156
	<b>OutstandingDerivatives &lt;OutsdngDerivs&gt;</b>	[1..1]	±		157

#### 6.4.1.2.3.1 OTC <OTC>

*Presence:* [1..1]

*Definition:* Detailed statistics on privately traded over-the-counter derivatives.

**OTC <OTC>** contains the following **ReconciliationStatisticsPerDerivativeType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AllDerivatives &lt;AllDerivs&gt;</b>	[1..1]	±		155
	<b>OutstandingDerivatives &lt;OutsdngDerivs&gt;</b>	[1..1]	±		156

#### 6.4.1.2.3.1.1 AllDerivatives <AllDerivs>

*Presence:* [1..1]

*Definition:* Detailed statistics on reconciliation for all derivatives.

**AllDerivatives <AllDerivs>** contains the following elements (see "[DetailedReconciliationStatistics2](#)" on page 188 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalAccepted <TtlAcptd>	[1..1]	Quantity		188
	TotalNotSubmittedToReconciliation <TtlNotSubmittdToRcncltn>	[1..1]	Quantity		188
	TotalSingleSidedEEAUnpaired <TtlSnglSddEEAUnprd>	[1..1]	Quantity		189
	TotalSingleSidedEEAPaired <TtlSnglSddEEAPaird>	[1..1]	Quantity		189
	TotalSingleSidedEEAMatched <TtlSnglSddEEAMtchd>	[1..1]	Quantity		189
	TotalDualSidedNonMatched <TtlDualSddNonMtchd>	[1..1]	Quantity		189
	TotalDualSidedMatched <TtlDualSddMtchd>	[1..1]	Quantity		189
	TotalSingleSidedNonEEA <TtlSnglSddNonEEA>	[1..1]	Quantity		189
	TopReasonsForPairedNonMatched <TopRsnsForPairedNonMtchd>	[0..*]	Text		189

**6.4.1.2.3.1.2 OutstandingDerivatives <OutsdngDerivs>***Presence:* [1..1]*Definition:* Detailed statistics on reconciliation for outstanding derivatives.**OutstandingDerivatives <OutsdngDerivs>** contains the following elements (see "DetailedReconciliationStatistics2" on page 188 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalAccepted <TtlAccptd>	[1..1]	Quantity		188
	TotalNotSubmittedToReconciliation <TtlNotSubmittdToRcncltn>	[1..1]	Quantity		188
	TotalSingleSidedEEAUnpaired <TtlSnglSddEEAUnprd>	[1..1]	Quantity		189
	TotalSingleSidedEEAPaired <TtlSnglSddEEAPaird>	[1..1]	Quantity		189
	TotalSingleSidedEEAMatched <TtlSnglSddEEAMtchd>	[1..1]	Quantity		189
	TotalDualSidedNonMatched <TtlDualSddNonMtchd>	[1..1]	Quantity		189
	TotalDualSidedMatched <TtlDualSddMtchd>	[1..1]	Quantity		189
	TotalSingleSidedNonEEA <TtlSnglSddNonEEA>	[1..1]	Quantity		189
	TopReasonsForPairedNonMatched <TopRsnsForPairedNonMtchd>	[0..*]	Text		189

**6.4.1.2.3.2 ETD <ETD>***Presence:* [1..1]*Definition:* Detailed statistics on exchange-traded derivatives.**ETD <ETD>** contains the following **ReconciliationStatisticsPerDerivativeType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AllDerivatives</b> <AllDerivs>	[1..1]	±		156
	<b>OutstandingDerivatives</b> <OutsdngDerivs>	[1..1]	±		157

**6.4.1.2.3.2.1 AllDerivatives <AllDerivs>***Presence:* [1..1]*Definition:* Detailed statistics on reconciliation for all derivatives.

**AllDerivatives <AllDerivs>** contains the following elements (see "[DetailedReconciliationStatistics2](#)" on page 188 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalAccepted <TtlAccptd>	[1..1]	Quantity		188
	TotalNotSubmittedToReconciliation <TtlNotSubmittdToRcncltn>	[1..1]	Quantity		188
	TotalSingleSidedEEAUnpaired <TtlSnglSddEEAUnprd>	[1..1]	Quantity		189
	TotalSingleSidedEEAPaired <TtlSnglSddEEAPaird>	[1..1]	Quantity		189
	TotalSingleSidedEEAMatched <TtlSnglSddEEAMtchd>	[1..1]	Quantity		189
	TotalDualSidedNonMatched <TtlDualSddNonMtchd>	[1..1]	Quantity		189
	TotalDualSidedMatched <TtlDualSddMtchd>	[1..1]	Quantity		189
	TotalSingleSidedNonEEA <TtlSnglSddNonEEA>	[1..1]	Quantity		189
	TopReasonsForPairedNonMatched <TopRsnsForPairedNonMtchd>	[0..*]	Text		189

#### 6.4.1.2.3.2.2 OutstandingDerivatives <OutsdngDerivs>

*Presence:* [1..1]

*Definition:* Detailed statistics on reconciliation for outstanding derivatives.

**OutstandingDerivatives <OutsdngDerivs>** contains the following elements (see "[DetailedReconciliationStatistics2](#)" on page 188 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalAccepted <TtlAccptd>	[1..1]	Quantity		188
	TotalNotSubmittedToReconciliation <TtlNotSubmittdToRcncltn>	[1..1]	Quantity		188
	TotalSingleSidedEEAUnpaired <TtlSnglSddEEAUnprd>	[1..1]	Quantity		189
	TotalSingleSidedEEAPaired <TtlSnglSddEEAPaird>	[1..1]	Quantity		189
	TotalSingleSidedEEAMatched <TtlSnglSddEEAMtchd>	[1..1]	Quantity		189
	TotalDualSidedNonMatched <TtlDualSddNonMtchd>	[1..1]	Quantity		189
	TotalDualSidedMatched <TtlDualSddMtchd>	[1..1]	Quantity		189
	TotalSingleSidedNonEEA <TtlSnglSddNonEEA>	[1..1]	Quantity		189
	TopReasonsForPairedNonMatched <TopRsnsForPairedNonMtchd>	[0..*]	Text		189

#### 6.4.1.2.4 CompetentAuthority <CmptntAuthrty>

*Presence:* [0..\*]

*Definition:* Identification of the competent authority which supervises the reporting counterparty.

**CompetentAuthority <CmptntAuthrty>** contains the following **CompetentAuthority1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification &lt;Id&gt;</b>	[1..1]	Text		158
	<b>OnboardingStatus &lt;OnbrdgSts&gt;</b>	[1..1]	Indicator		158

#### 6.4.1.2.4.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification field for the competent authority.

*Datatype:* "Max350Text" on page 527

#### 6.4.1.2.4.2 OnboardingStatus <OnbrdgSts>

*Presence:* [1..1]

*Definition:* Information on the onboarding status of the competent authority.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 524):

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

## 6.4.2 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C3 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 184 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		184
	Envelope <Envlp>	[1..1]	(External Schema)		184

#### Constraints

- **SupplementaryDataRule**

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

# 7 auth.092.001.02 DerivativesTradeRejectionStatisticalReportV0 2

## 7.1 MessageDefinition Functionality

The DerivativesTradeRejectionStatisticalReport message is sent by the the trade repositories to the supervisory authority system, to report statistical information on derivatives submissions.

### Outline

The DerivativesTradeRejectionStatisticalReportV02 MessageDefinition is composed of 2 MessageBuildingBlocks:

#### A. StatisticsPerCounterparty

Detailed information on statistics per combination of counterparties.

#### B. SupplementaryData

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

## 7.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<i>Message root &lt;Document&gt; &lt;DerivsTradRjctnSttstclRpt&gt;</i>	[1..1]			
	<b>StatisticsPerCounterparty</b> <SttstcsPerCtrPty>	[1..1]			160
{Or	<b>DataSetAction</b> <DataSetActn>	[1..1]	CodeSet		160
Or}	<b>Report</b> <Rpt>	[1..*]			161
	<b>ReportingPeriod</b> <RptgPrd>	[1..1]	±		161
	<b>CounterpartyIdentification</b> <CtrPtyId>	[1..1]	±		161
	<b>RejectionStatistics</b> <RjctnSttstcs>	[1..1]			162
	<b>TotalNumberOfTechnicalRejections</b> <TtlNbOfTechRjctns>	[1..1]	Quantity		163
	<b>DerivativesStatistics</b> <DerivsSttstcs>	[1..1]	±		163
	<b>CompetentAuthority</b> <CmptntAuthrty>	[0..*]			163
	<b>Identification</b> <Id>	[1..1]	Text		164
	<b>OnboardingStatus</b> <OnbrdgSts>	[1..1]	Indicator		164
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C2	164

## 7.3 Constraints

### C1 AnyBIC

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

### C2 SupplementaryDataRule

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

## 7.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 7.4.1 StatisticsPerCounterparty <SttstcsPerCtrPty>

*Presence:* [1..1]

*Definition:* Detailed information on statistics per combination of counterparties.

**StatisticsPerCounterparty <SttstcsPerCtrPty>** contains one of the following **StatisticsPerCounterparty3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>DataSetAction</b> <DataSetActn>	[1..1]	CodeSet		160
Or}	<b>Report</b> <Rpt>	[1..*]			161
	<b>ReportingPeriod</b> <RptgPrd>	[1..1]	±		161
	<b>CounterpartyIdentification</b> <CtrPtyId>	[1..1]	±		161
	<b>RejectionStatistics</b> <RjctnSttstcs>	[1..1]			162
	<b>TotalNumberOfTechnicalRejections</b> <TtlNbOfTechRjctns>	[1..1]	Quantity		163
	<b>DerivativesStatistics</b> <DerivsSttstcs>	[1..1]	±		163
	<b>CompetentAuthority</b> <CmptntAuthrty>	[0..*]			163
	<b>Identification</b> <Id>	[1..1]	Text		164
	<b>OnboardingStatus</b> <OnbrdgSts>	[1..1]	Indicator		164

#### 7.4.1.1 DataSetAction <DataSetActn>

*Presence:* [1..1]

*Definition:* Where no reporting data are available, this field should be set so that a valid reference data file can be submitted to the competent authority as per submission requirements.

*Datatype:* "ReportPeriodActivity1Code" on page 519

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

### 7.4.1.2 Report <Rpt>

*Presence:* [1..\*]

*Definition:* Detailed statistics per counterparty.

**Report <Rpt>** contains the following **DetailedStatisticsPerCounterparty7** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReportingPeriod</b> <RptgPrd>	[1..1]	±		161
	<b>CounterpartyIdentification</b> <CtrPtyId>	[1..1]	±		161
	<b>RejectionStatistics</b> <RjctnSttscs>	[1..1]			162
	<b>TotalNumberOfTechnicalRejections</b> <TtlNbOfTechRjctns>	[1..1]	Quantity		163
	<b>DerivativesStatistics</b> <DerivsSttscs>	[1..1]	±		163
	<b>CompetentAuthority</b> <CmptntAuthrty>	[0..*]			163
	<b>Identification</b> <Id>	[1..1]	Text		164
	<b>OnboardingStatus</b> <OnbrdgSts>	[1..1]	Indicator		164

#### 7.4.1.2.1 ReportingPeriod <RptgPrd>

*Presence:* [1..1]

*Definition:* Reference period for statistics collection.

**ReportingPeriod <RptgPrd>** contains the following elements (see "Period2" on page 177 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		177
	ToDate <ToDt>	[1..1]	Date		177

#### 7.4.1.2.2 CounterpartyIdentification <CtrPtyId>

*Presence:* [1..1]

*Definition:* Data specific to counterparties and related fields.

**CounterpartyIdentification <CtrPtyId>** contains the following elements (see "[CounterpartyData78](#)" on page 481 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportSubmittingEntity <RptSubmitgNtty>	[1..1]			482
{Or	LEI <LEI>	[1..1]	IdentifierSet		483
Or	Other <Othr>	[1..1]			483
	Identification <Id>	[1..1]			483
	Identification <Id>	[1..1]	Text		484
	SchemeName <SchmeNm>	[0..1]	Text		484
	Issuer <Issr>	[0..1]	Text		484
	Name <Nm>	[0..1]	Text		484
	Domicile <Dmcl>	[0..1]	Text		484
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	484
	ReportingCounterparty <RptgCtrPty>	[1..1]			485
{Or	LEI <LEI>	[1..1]	IdentifierSet		485
Or	Other <Othr>	[1..1]			485
	Identification <Id>	[1..1]			486
	Identification <Id>	[1..1]	Text		486
	SchemeName <SchmeNm>	[0..1]	Text		486
	Issuer <Issr>	[0..1]	Text		486
	Name <Nm>	[0..1]	Text		486
	Domicile <Dmcl>	[0..1]	Text		487
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	487

#### 7.4.1.2.3 RejectionStatistics <RjctnSttstcs>

*Presence:* [1..1]

*Definition:* Detailed information on rejections for derivatives submitted to trade repositories and failed to pass validations.

**RejectionStatistics <RjctnSttstcs>** contains the following **RejectionStatistics3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TotalNumberOfTechnicalRejections</b> <TtlNbOfTechRjctns>	[1..1]	Quantity		163
	<b>DerivativesStatistics</b> <DerivsSttstcs>	[1..1]	±		163

**7.4.1.2.3.1 TotalNumberOfTechnicalRejections <TtINbOfTechRjctns>***Presence:* [1..1]*Definition:* Total number of derivatives submitted by the report submitting entity for the reporting counterparty which failed to pass technical schema validations.*Datatype:* "Max20PositiveNumber" on page 525**7.4.1.2.3.2 DerivativesStatistics <DerivsSttstcs>***Presence:* [1..1]*Definition:* Detailed information on rejections for derivatives submitted to trade repositories and failed to pass data validations.**DerivativesStatistics <DerivsSttstcs>** contains the following elements (see "[DerivativesStatistics3](#)" on page 184 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalSubmitted <TtISubmittd>	[1..1]			185
	All <All>	[1..1]	Quantity		185
	New <New>	[1..1]	Quantity		185
	Modification <Mod>	[1..1]	Quantity		186
	TotalRejected <TtIRjctd>	[1..1]			186
	All <All>	[1..1]	Quantity		186
	New <New>	[1..1]	Quantity		186
	Modification <Mod>	[1..1]	Quantity		186
	TotalCorrectedRejections <TtIcrrctdRjctns>	[1..1]			186
	All <All>	[1..1]	Quantity		187
	New <New>	[1..1]	Quantity		187
	Modification <Mod>	[1..1]	Quantity		187
	TopRejectionReasons <TopRjctnRsns>	[1..1]			187
	All <All>	[0..*]	Text		187
	New <New>	[0..*]	Text		188
	Modification <Mod>	[0..*]	Text		188

**7.4.1.2.4 CompetentAuthority <CmptntAuthrty>***Presence:* [0..\*]*Definition:* Identification of the competent authority which supervises the reporting counterparty.

**CompetentAuthority <CmptntAuthrty>** contains the following **CompetentAuthority1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification &lt;Id&gt;</b>	[1..1]	Text		164
	<b>OnboardingStatus &lt;OnbrdgSts&gt;</b>	[1..1]	Indicator		164

#### 7.4.1.2.4.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification field for the competent authority.

*Datatype:* "Max350Text" on page 527

#### 7.4.1.2.4.2 OnboardingStatus <OnbrdgSts>

*Presence:* [1..1]

*Definition:* Information on the onboarding status of the competent authority.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 524):

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

## 7.4.2 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C2 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 184 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		184
	Envelope <Envlp>	[1..1]	(External Schema)		184

#### 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.

## 8 Message Items Types

### 8.1 MessageComponents

#### 8.1.1 Agreement

##### 8.1.1.1 MasterAgreement5

*Definition:* Information related to a master agreement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[0..1]	Text		165
	Version <Vrsn>	[0..1]	Text		165

#### Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True  
 /Type Must be present  
 Or /Version Must be present

##### 8.1.1.1.1 Type <Tp>

*Presence:* [0..1]

*Definition:* Reference to any master agreement, if existent (such as ISDA Master Agreement; Master Power Purchase and Sale Agreement; International ForEx Master Agreement; European Master Agreement or any local Master Agreements).

*Datatype:* "Max50Text" on page 528

##### 8.1.1.1.2 Version <Vrsn>

*Presence:* [0..1]

*Definition:* Reference to the year of the master agreement version used for the reported trade, if applicable (such as 1992, 2002, etc).

*Datatype:* "Max50Text" on page 528

### 8.1.2 Amount

#### 8.1.2.1 AmountAndDirection56

*Definition:* Amount of money expressed with a debit/credit indicator.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		166
	Sign <Sgn>	[0..1]	Indicator		166

**8.1.2.1.1 Amount <Amt>**

*Presence:* [1..1]

*Definition:* Amount of money that results in an increase (positively signed) or decrease (negatively signed), with specification of the currency.

*Datatype:* ["ImpliedCurrencyAnd20Amount"](#) on page 503

**8.1.2.1.2 Sign <Sgn>**

*Presence:* [0..1]

*Definition:* Indicates that the amount value is positive or negative.

Usage: When absent, the amount is positive.

*Datatype:* One of the following values must be used (see ["PlusOrMinusIndicator"](#) on page 524):

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

**8.1.2.2 AmountAndDirection54**

*Definition:* Amount of money expressed with a currency code and a debit/credit indicator.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2	166
	Sign <Sgn>	[0..1]	Indicator		166

**8.1.2.2.1 Amount <Amt>**

*Presence:* [1..1]

*Definition:* Amount of money that results in an increase (positively signed) or decrease (negatively signed), with specification of the currency.

*Impacted by:* [C2 "ActiveOrHistoricCurrency"](#)

*Datatype:* ["ActiveOrHistoricCurrencyAnd20Amount"](#) on page 503

**Constraints**

- **ActiveOrHistoricCurrency**

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

**8.1.2.2.2 Sign <Sgn>**

*Presence:* [0..1]

*Definition:* Indicates that the amount value is positive or negative.

Usage: When absent, the amount is positive.

*Datatype:* One of the following values must be used (see "[PlusOrMinusIndicator](#)" on page 524):

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

## 8.1.3 Asset

### 8.1.3.1 AssetClassCommodity2Choice

*Definition:* Defines commodity specific attributes of a derivative.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <Agrcltrl>	[1..1]	CodeSet		167
Or	Energy <Nrgy>	[1..1]	CodeSet		167
Or	Environmental <Envttl>	[1..1]	CodeSet		168
Or	Freight <Frght>	[1..1]	CodeSet		168
Or	Index <Indx>	[1..1]	CodeSet		168
Or	Metal <Metl>	[1..1]	CodeSet		168
Or	Exotic <Extc>	[1..1]	CodeSet		169
Or}	Other <Othr>	[1..1]	CodeSet		169

#### 8.1.3.1.1 Agricultural <Agrcltrl>

*Presence:* [1..1]

*Definition:* Code list for agricultural type of commodities.

*Datatype:* "[AssetClassSubProductAgriculturalType1Code](#)" on page 505

CodeName	Name	Definition
DIRY	Dairy	Commodity of type dairy.
FRST	Forestry	Commodity of type forestry.
GROS	GrainOilSeeds	Commodity of type grain oil seeds.
LSTK	Livestock	Commodity of type livestock.
SOFT	Softs	Commodity of type softs.
SEAF	Seafood	Commodity of type seafood.
OTHR	Other	Commodity of other type.

#### 8.1.3.1.2 Energy <Nrgy>

*Presence:* [1..1]

*Definition:* Code list for energy type of commodities.

*Datatype:* "[AssetClassSubProductEnergyType1Code](#)" on page 505

CodeName	Name	Definition
COAL	Coal	Commodity of type coal.
ELEC	Electricity	Commodity of type electricity.
OILP	Oil	Commodity of type oil.
INRG	InterEnergy	Commodity of type inter energy.
NGAS	NaturalGas	Commodity of type natural gas.
OTHR	Other	Commodity of other type.

#### 8.1.3.1.3 Environmental <Envttl>

*Presence:* [1..1]

*Definition:* Code list for environmental type of commodities.

*Datatype:* "AssetClassSubProductEnvironmentalType1Code" on page 505

CodeName	Name	Definition
EMIS	Emission	Commodity of type emission.
WTHR	Weather	Commodity of type weather.
OTHR	Other	Commodity of other type.

#### 8.1.3.1.4 Freight <Frght>

*Presence:* [1..1]

*Definition:* Code list for freight type of commodities.

*Datatype:* "AssetClassSubProductFreight1Code" on page 506

CodeName	Name	Definition
DRYF	Dry	Commodity of type dry freight.
WETF	Wet	Commodity of type wet freight.
OTHR	Other	Commodity of other type.

#### 8.1.3.1.5 Index <Indx>

*Presence:* [1..1]

*Definition:* Indicates the index type of commodities.

*Datatype:* "NoReasonCode" on page 514

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

#### 8.1.3.1.6 Metal <Metl>

*Presence:* [1..1]

*Definition:* Code list for metal type of commodities.

*Datatype:* "AssetClassSubProductMetal1Code" on page 506

CodeName	Name	Definition
NPRM	NonPrecious	Commodity of type non precious metals.
PRME	Precious	Commodity of type precious metals.
OTHR	Other	Commodity of other type.

### 8.1.3.1.7 Exotic <Extc>

*Presence:* [1..1]

*Definition:* Indicates the exotic type of commodities.

*Datatype:* "NoReasonCode" on page 514

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

### 8.1.3.1.8 Other <Othr>

*Presence:* [1..1]

*Definition:* Indicates other types of commodities.

*Datatype:* "NoReasonCode" on page 514

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

## 8.1.3.2 EnergySpecificAttribute5

*Definition:* Attributes of energy related derivatives.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryPointOrZone <DlvryPtOrZone>	[0..*]	±		169
	InterConnectionPoint <IntrCnnctnPt>	[0..1]	±		170
	LoadType <LdTp>	[0..1]	CodeSet		170
	DeliveryAttribute <DlvryAttr>	[0..*]	±		170

### 8.1.3.2.1 DeliveryPointOrZone <DlvryPtOrZone>

*Presence:* [0..\*]

*Definition:* Indicates the delivery point(s) of market area(s) for energy derivative contracts.

**DeliveryPointOrZone <DlvryPtOrZone>** contains one of the following elements (see "[DeliveryInterconnectionPoint1Choice](#)" on page 447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	IdentifierSet		447
Or}	Proprietary <Prtry>	[1..1]	Text		448

**8.1.3.2.2 InterConnectionPoint <IntrCnctnPt>***Presence:* [0..1]*Definition:* Identification of the border(s) or border point(s) of a transportation contract.**InterConnectionPoint <IntrCnctnPt>** contains one of the following elements (see "[DeliveryInterconnectionPoint1Choice](#)" on page 447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	IdentifierSet		447
Or}	Proprietary <Prtry>	[1..1]	Text		448

**8.1.3.2.3 LoadType <LdTp>***Presence:* [0..1]*Definition:* Identification of the delivery profile.*Datatype:* "[EnergyLoadType1Code](#)" on page 510

CodeName	Name	Definition
BSLD	BaseLoad	Base load.
GASD	GasDay	Gas day.
HABH	HourAndBlockHours	Hour and block hours.
OFFP	Off-Peak	Off-Peak.
OTHR	Other	Other.
PKLD	PeakLoad	Peak load.
SHPD	Shaped	Shaped.

**8.1.3.2.4 DeliveryAttribute <DlvryAttr>***Presence:* [0..\*]*Definition:* Attributes related to delivery of derivative contracts.

**DeliveryAttribute <DlvryAttr>** contains the following elements (see "[EnergyDeliveryAttribute4](#)" on page 171 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryInterval <DlvryIntrvl>	[0..1]	Time		171
	DeliveryPeriod <DlvryPrd>	[0..1]	±		171
	DeliveryTime <DlvryTm>	[0..*]	±		172
	Duration <Drtn>	[0..1]	CodeSet		172
	WeekDay <WkDay>	[0..*]	CodeSet		172
	DeliveryCapacity <DlvryCpcty>	[0..1]			173
{Or	Quantity <Qty>	[1..1]	Quantity		173
Or}	Description <Desc>	[1..1]	Text		173
	QuantityUnit <QtyUnit>	[0..1]	±		173
	PriceTimeIntervalQuantity <PricTmIntrvlQty>	[0..1]	Quantity		174

### 8.1.3.3 EnergyDeliveryAttribute4

*Definition:* Information related to energy derivatives attributes.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryInterval <DlvryIntrvl>	[0..1]	Time		171
	DeliveryPeriod <DlvryPrd>	[0..1]	±		171
	DeliveryTime <DlvryTm>	[0..*]	±		172
	Duration <Drtn>	[0..1]	CodeSet		172
	WeekDay <WkDay>	[0..*]	CodeSet		172
	DeliveryCapacity <DlvryCpcty>	[0..1]			173
{Or	Quantity <Qty>	[1..1]	Quantity		173
Or}	Description <Desc>	[1..1]	Text		173
	QuantityUnit <QtyUnit>	[0..1]	±		173
	PriceTimeIntervalQuantity <PricTmIntrvlQty>	[0..1]	Quantity		174

#### 8.1.3.3.1 DeliveryInterval <DlvryIntrvl>

*Presence:* [0..1]

*Definition:* Time interval for each block or shape.

*Datatype:* "[ISOTime](#)" on page 529

#### 8.1.3.3.2 DeliveryPeriod <DlvryPrd>

*Presence:* [0..1]

*Definition:* Definition of delivery start datetime and end datetime.

**DeliveryPeriod <DivryPrd>** contains the following elements (see "[DateTimePeriod1](#)" on page 180 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDateTime <FrDtTm>	[1..1]	DateTime		180
	ToDateTime <ToDtTm>	[1..1]	DateTime		180

#### 8.1.3.3.3 DeliveryTime <DivryTm>

*Presence:* [0..\*]

*Definition:* Start time and end time for each block or shape.

**DeliveryTime <DivryTm>** contains the following elements (see "[TimePeriodDetails1](#)" on page 180 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromTime <FrTm>	[1..1]	Time		180
	ToTime <ToTm>	[0..1]	Time		180

#### 8.1.3.3.4 Duration <Drtn>

*Presence:* [0..1]

*Definition:* Duration of the delivery period.

*Datatype:* "[DurationType1Code](#)" on page 510

CodeName	Name	Definition
YEAR	Year	Duration is a year.
WEEK	Week	Event takes place every week.
SEAS	Season	Event takes place every six months or two times a year.
QURT	Quarter	Event takes place every three months or four times a year.
MNTH	Month	Event takes place every month or once a month.
MNUT	Minute	Duration is a minute.
HOUR	Hour	Duration is an hour.
DASD	Day	Duration is a day.
OTHR	Other	Duration is expressed in another unit.

#### 8.1.3.3.5 WeekDay <WkDay>

*Presence:* [0..\*]

*Definition:* Days of the week of the delivery.

*Datatype:* "[WeekDay3Code](#)" on page 521

CodeName	Name	Definition
ALLD	AllDays	All Days of the week.
XBHL	DaysExcludingBankHolidays	Days of the week excluding bank holidays.
IBHL	DaysIncludingBankHolidays	Days of the week Including bank holidays.
FRID	Friday	Friday.
MOND	Monday	Monday.
SATD	Saturday	Saturday.
SUND	Sunday	Sunday.
THUD	Thursday	Thursday.
TUED	Tuesday	Tuesday.
WEDD	Wednesday	Wednesday.
WDAY	Weekdays	Weekdays.
WEND	Weekend	Weekend.

#### 8.1.3.3.6 DeliveryCapacity <DlvryCpcty>

*Presence:* [0..1]

*Definition:* Delivery capacity for each delivery interval specified.

**DeliveryCapacity <DlvryCpcty>** contains one of the following **Quantity46Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	Quantity		173
Or}	Description <Desc>	[1..1]	Text		173

#### 8.1.3.3.6.1 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Quantity of delivery.

*Datatype:* "LongFraction21DecimalNumber" on page 525

#### 8.1.3.3.6.2 Description <Desc>

*Presence:* [1..1]

*Definition:* Textual description of the delivery quantity.

*Datatype:* "Max52Text" on page 528

#### 8.1.3.3.7 QuantityUnit <QtyUnit>

*Presence:* [0..1]

*Definition:* Daily or hourly quantity in MWh or kWh/d which corresponds to the underlying commodity.

**QuantityUnit <QtyUnit>** contains one of the following elements (see "[EnergyQuantityUnit1Choice](#)" on page 468 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		469
Or}	Proprietary <Prtry>	[1..1]	Text		469

#### 8.1.3.3.8 PriceTimeIntervalQuantity <PricTmlntrvlQty>

*Presence:* [0..1]

*Definition:* Indicates if applicable the price per quantity per delivery time interval.

*Datatype:* "[LongFraction21DecimalNumber](#)" on page 525

## 8.1.4 Currency Exchange

### 8.1.4.1 ExchangeRateBasis1

*Definition:* Provides information about the terms of the foreign exchange transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	174
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	174

#### 8.1.4.1.1 BaseCurrency <BaseCcy>

*Presence:* [1..1]

*Definition:* Currency in which the rate of exchange is expressed in a currency exchange.

Usage: In the example one GBP equals xxxUSD, the unit currency is GBP.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "[ActiveCurrencyCode](#)" on page 504

#### 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.

#### 8.1.4.1.2 QuotedCurrency <QtdCcy>

*Presence:* [1..1]

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

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "[ActiveCurrencyCode](#)" on page 504

**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.

**8.1.4.2 CurrencyExchange10**

*Definition:* Describes the details of the currency exchange.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverableCrossCurrency <DlvrblCrossCcy>	[0..1]	CodeSet	C2	175
	ExchangeRate <XchgRate>	[0..1]	Rate		175
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		176
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		176

**Constraints**

- **ExchangeRatePresenceRule**

ExchangeRate must be present or ForwardExchangeRate must be present.

Following Must be True  
 /ExchangeRate Must be present  
 Or /ForwardExchangeRate Must be present

**8.1.4.2.1 DeliverableCrossCurrency <DlvrblCrossCcy>**

*Presence:* [0..1]

*Definition:* Indicates the cross currency, if different from the currency of delivery.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 504

**Constraints**

- **ActiveOrHistoricCurrency**

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

**8.1.4.2.2 ExchangeRate <XchgRate>**

*Presence:* [0..1]

*Definition:* Factor used to convert an amount from one currency into another. This reflects the price at which one currency was bought with another currency.

*Datatype:* "BaseOneRate" on page 526

**8.1.4.2.3 ForwardExchangeRate <FwdXchgRate>**

*Presence:* [0..1]

*Definition:* Forward exchange rate as agreed between the counterparties in the contractual agreement, expressed as a price of base currency in the quoted currency.

*Datatype:* "BaseOneRate" on page 526

**8.1.4.2.4 ExchangeRateBasis <XchgRateBsis>**

*Presence:* [0..1]

*Definition:* Indicates the quote base for the exchange rate.

**ExchangeRateBasis <XchgRateBsis>** contains one of the following elements (see "ExchangeRateBasis1Choice" on page 176 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <CcyPair>	[1..1]	±		176
Or}	Proprietary <Prtry>	[1..1]	Text		176

**8.1.4.3 ExchangeRateBasis1Choice**

*Definition:* Provides information about the exchange rate basis for a foreign exchange transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <CcyPair>	[1..1]	±		176
Or}	Proprietary <Prtry>	[1..1]	Text		176

**8.1.4.3.1 CurrencyPair <CcyPair>**

*Presence:* [1..1]

*Definition:* Exchange rate basis expressed as a currency pair.

**CurrencyPair <CcyPair>** contains the following elements (see "ExchangeRateBasis1" on page 174 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	174
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	174

**8.1.4.3.2 Proprietary <Prtry>**

*Presence:* [1..1]

*Definition:* Exchange rate basis expressed in a proprietary notation.

*Datatype:* "Max52Text" on page 528

## 8.1.5 Date Time

### 8.1.5.1 Period2

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		177
	ToDate <ToDt>	[1..1]	Date		177

#### 8.1.5.1.1 FromDate <FrDt>

*Presence:* [1..1]

*Definition:* Date and time at which the range starts.

*Datatype:* "ISODate" on page 521

#### 8.1.5.1.2 ToDate <ToDt>

*Presence:* [1..1]

*Definition:* Date and time at which the range ends.

*Datatype:* "ISODate" on page 521

### 8.1.5.2 TimeToMaturity1Choice

*Definition:* Provides the options for the time to maturity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Period <Prd>	[1..1]			177
	Start <Start>	[0..1]			178
	Unit <Unit>	[1..1]	CodeSet		178
	Value <Val>	[1..1]	Quantity	C5	178
	End <End>	[0..1]			179
	Unit <Unit>	[1..1]	CodeSet		179
	Value <Val>	[1..1]	Quantity	C5	179
Or}	Special <Spcl>	[1..1]	CodeSet		179

#### 8.1.5.2.1 Period <Prd>

*Presence:* [1..1]

*Definition:* Provides the period for the time to maturity.

**Period <Prd>** contains the following **TimeToMaturityPeriod1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Start <Start>	[0..1]			178
	Unit <Unit>	[1..1]	CodeSet		178
	Value <Val>	[1..1]	Quantity	C5	178
	End <End>	[0..1]			179
	Unit <Unit>	[1..1]	CodeSet		179
	Value <Val>	[1..1]	Quantity	C5	179

#### 8.1.5.2.1.1 Start <Start>

*Presence:* [0..1]

*Definition:* Specifies the start of the maturity period.

**Start <Start>** contains the following **MaturityTerm2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Unit <Unit>	[1..1]	CodeSet		178
	Value <Val>	[1..1]	Quantity	C5	178

#### 8.1.5.2.1.1.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Unit for the rate basis.

*Datatype:* "RateBasis1Code" on page 517

CodeName	Name	Definition
DAYS	Days	Rate is reported in days.
MNTH	Months	Rate is reported in months.
WEEK	Weeks	Rate is reported in weeks.
YEAR	Years	Rate is reported in years.

#### 8.1.5.2.1.1.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the maturity term in number of units.

*Impacted by:* C5 "NumberRule"

*Datatype:* "Max3Number" on page 525

**Constraints**

- **NumberRule**

If Number is negative, then Sign must be present.

**8.1.5.2.1.2 End <End>**

*Presence:* [0..1]

*Definition:* Specifies the end of the maturity period.

**End <End>** contains the following **MaturityTerm2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Unit <Unit>	[1..1]	CodeSet		179
	Value <Val>	[1..1]	Quantity	C5	179

**8.1.5.2.1.2.1 Unit <Unit>**

*Presence:* [1..1]

*Definition:* Unit for the rate basis.

*Datatype:* ["RateBasis1Code" on page 517](#)

CodeName	Name	Definition
DAYS	Days	Rate is reported in days.
MNTH	Months	Rate is reported in months.
WEEK	Weeks	Rate is reported in weeks.
YEAR	Years	Rate is reported in years.

**8.1.5.2.1.2.2 Value <Val>**

*Presence:* [1..1]

*Definition:* Value of the maturity term in number of units.

*Impacted by:* [C5 "NumberRule"](#)

*Datatype:* ["Max3Number" on page 525](#)

**Constraints**

- **NumberRule**

If Number is negative, then Sign must be present.

**8.1.5.2.2 Special <Spcl>**

*Presence:* [1..1]

*Definition:* Provides the time to maturity when no period is provide.

*Datatype:* ["SpecialPurpose2Code" on page 519](#)

CodeName	Name	Definition
BLNK	Blank	Blank value.

CodeName	Name	Definition
NTAV	NotAvailable	Not available (N/A).

## 8.1.6 Date Time Period

### 8.1.6.1 DateTimePeriod1

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDateTime <FrDtTm>	[1..1]	DateTime		180
	ToDateTime <ToDtTm>	[1..1]	DateTime		180

#### 8.1.6.1.1 FromDateTime <FrDtTm>

*Presence:* [1..1]

*Definition:* Date and time at which the period starts.

*Datatype:* ["ISODatetime" on page 521](#)

#### 8.1.6.1.2 ToDateTime <ToDtTm>

*Presence:* [1..1]

*Definition:* Date and time at which the period ends.

*Datatype:* ["ISODatetime" on page 521](#)

### 8.1.6.2 TimePeriodDetails1

*Definition:* Particular time span specified between a start time and an end time. The time period cannot exceed 24 hours.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromTime <FrTm>	[1..1]	Time		180
	ToTime <ToTm>	[0..1]	Time		180

#### 8.1.6.2.1 FromTime <FrTm>

*Presence:* [1..1]

*Definition:* Time at which the time span starts.

*Datatype:* ["ISOTime" on page 529](#)

#### 8.1.6.2.2 ToTime <ToTm>

*Presence:* [0..1]

*Definition:* Time at which the time span ends.

*Datatype:* ["ISOTime" on page 529](#)

## 8.1.7 Financial Instrument

### 8.1.7.1 OptionOrSwaption4

*Definition:* Option or swaption related attributes.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OptionType <OptnTp>	[0..1]	CodeSet		181
	StrikePrice <StrkPric>	[0..1]	±		181
	OptionExerciseStyle <OptnExrcStyle>	[0..*]	CodeSet		182
	MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>	[0..1]	Date		182

#### Constraints

- **OptionOrSwaptionAttributePresenceRule**

OptionType or StrikePrice or OptionExerciseStyle must be present.

Following Must be True

```

/OptionType Must be present
Or /StrikePrice Must be present
Or /OptionExerciseStyle[*] Must be present

```

#### 8.1.7.1.1 OptionType <OptnTp>

*Presence:* [0..1]

*Definition:* Specifies the type of the Option whether it is a call option (right to purchase a specific underlying asset) or a put option (right to sell a specific underlying asset).

*Datatype:* ["OptionType2Code" on page 515](#)

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.
OTHR	Other	Right where the holder of the option decides whether the option is put or call.

#### 8.1.7.1.2 StrikePrice <StrkPric>

*Presence:* [0..1]

*Definition:* Predetermined price at which the holder will have to buy or sell the underlying instrument.

**StrikePrice <StrkPric>** contains one of the following elements (see "SecuritiesTransactionPrice3Choice" on page 465 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		466
Or	Unit <Unit>	[1..1]	Quantity		466
Or	Percentage <Pctg>	[1..1]	Rate		466
Or	Yield <Yld>	[1..1]	Rate		466
Or}	PendingPrice <PdgPric>	[1..1]	CodeSet		466

### 8.1.7.1.3 OptionExerciseStyle <OptnExrcStyle>

*Presence:* [0..\*]

*Definition:* Indication as to whether the option may be exercised only at a fixed date (European, and Asian style), a series of pre-specified dates (Bermudan) or at any time during the life of the contract (American style). This field does not have to be populated for ISIN instruments.

*Datatype:* "OptionStyle6Code" on page 515

CodeName	Name	Definition
EURO	European	Option that can be exercised on expiry date only.
BERM	Bermudan	Option that can be exercised on multiple discrete dates prior to, or on expiry date.
ASIA	Asian	Option where the payoff is not determined by the underlying price at maturity but by the average underlying price over some pre-set period of time.
AMER	American	Option can be exercised before or on expiry date.

### 8.1.7.1.4 MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>

*Presence:* [0..1]

*Definition:* In case of swaptions, maturity date of the underlying swap.

*Datatype:* "ISODate" on page 521

## 8.1.8 Identification Information

### 8.1.8.1 GenericIdentification1

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		183
	SchemeName <SchmeNm>	[0..1]	Text		183
	Issuer <Issr>	[0..1]	Text		183

#### 8.1.8.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification assigned by an institution.

*Datatype:* "Max35Text" on page 528

#### 8.1.8.1.2 SchemeName <SchmeNm>

*Presence:* [0..1]

*Definition:* Name of the identification scheme.

*Datatype:* "Max35Text" on page 528

#### 8.1.8.1.3 Issuer <Issr>

*Presence:* [0..1]

*Definition:* Entity that assigns the identification.

*Datatype:* "Max35Text" on page 528

## 8.1.9 Market

### 8.1.9.1 SecuritiesTradeVenueCriteria1Choice

*Definition:* Criteria for the trade venue identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MIC <MIC>	[1..*]	IdentifierSet		183
Or}	AnyMIC <AnyMIC>	[1..1]	CodeSet		183

#### 8.1.9.1.1 MIC <MIC>

*Presence:* [1..\*]

*Definition:* Market identifier code of the trading venue.

*Datatype:* "MICIdentifier" on page 523

#### 8.1.9.1.2 AnyMIC <AnyMIC>

*Presence:* [1..1]

*Definition:* Indicates any other code used to identify the execution venue.

Usage:

Result of the query should include all trades where this field was populated with a MIC code (but not the trades with 'XOFF' or 'XXXX').

*Datatype:* ["AnyMIC1Code" on page 505](#)

CodeName	Name	Definition
ANYM	AnyMIC	Any MIC code.

## 8.1.10 Miscellaneous

### 8.1.10.1 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		184
	Envelope <Envlp>	[1..1]	(External Schema)		184

#### 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.

#### 8.1.10.1.1 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 527](#)

#### 8.1.10.1.2 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.

### 8.1.10.2 DerivativesStatistics3

*Definition:* Detailed information on rejections for derivatives submitted to trade repositories and failed to pass data validations.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalSubmitted <TtlSubmittd>	[1..1]			185
	All <All>	[1..1]	Quantity		185
	New <New>	[1..1]	Quantity		185
	Modification <Mod>	[1..1]	Quantity		186
	TotalRejected <TtlRjctd>	[1..1]			186
	All <All>	[1..1]	Quantity		186
	New <New>	[1..1]	Quantity		186
	Modification <Mod>	[1..1]	Quantity		186
	TotalCorrectedRejections <TtlCrrctdRjctns>	[1..1]			186
	All <All>	[1..1]	Quantity		187
	New <New>	[1..1]	Quantity		187
	Modification <Mod>	[1..1]	Quantity		187
	TopRejectionReasons <TopRjctnRsns>	[1..1]			187
	All <All>	[0..*]	Text		187
	New <New>	[0..*]	Text		188
	Modification <Mod>	[0..*]	Text		188

### 8.1.10.2.1 TotalSubmitted <TtlSubmittd>

*Presence:* [1..1]

*Definition:* Total number of derivatives submitted by the report submitting entity for the reporting counterparty.

**TotalSubmitted <TtlSubmittd>** contains the following **StatisticsPerActionType1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	All <All>	[1..1]	Quantity		185
	New <New>	[1..1]	Quantity		185
	Modification <Mod>	[1..1]	Quantity		186

#### 8.1.10.2.1.1 All <All>

*Presence:* [1..1]

*Definition:* Total number of derivatives which have been reported.

*Datatype:* "Max20PositiveNumber" on page 525

#### 8.1.10.2.1.2 New <New>

*Presence:* [1..1]

*Definition:* Number of derivatives which have been reported as new.

*Datatype:* "Max20PositiveNumber" on page 525

#### 8.1.10.2.1.3 Modification <Mod>

*Presence:* [1..1]

*Definition:* Number of derivatives which have been reported as modified.

*Datatype:* "Max20PositiveNumber" on page 525

#### 8.1.10.2.2 TotalRejected <TtIRjctd>

*Presence:* [1..1]

*Definition:* Total number of rejected derivatives submitted by the report submitting entity for the reporting counterparty.

**TotalRejected <TtIRjctd>** contains the following **StatisticsPerActionType1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	All <All>	[1..1]	Quantity		186
	New <New>	[1..1]	Quantity		186
	Modification <Mod>	[1..1]	Quantity		186

#### 8.1.10.2.2.1 All <All>

*Presence:* [1..1]

*Definition:* Total number of derivatives which have been reported.

*Datatype:* "Max20PositiveNumber" on page 525

#### 8.1.10.2.2.2 New <New>

*Presence:* [1..1]

*Definition:* Number of derivatives which have been reported as new.

*Datatype:* "Max20PositiveNumber" on page 525

#### 8.1.10.2.2.3 Modification <Mod>

*Presence:* [1..1]

*Definition:* Number of derivatives which have been reported as modified.

*Datatype:* "Max20PositiveNumber" on page 525

#### 8.1.10.2.3 TotalCorrectedRejections <TtICrrctdRjctns>

*Presence:* [1..1]

*Definition:* Total number of rejected derivatives submitted by the report submitting entity for the reporting counterparty which were then corrected within ten business days.

**TotalCorrectedRejections <TtlCrrctdRjctns>** contains the following **StatisticsPerActionType1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	All <All>	[1..1]	Quantity		187
	New <New>	[1..1]	Quantity		187
	Modification <Mod>	[1..1]	Quantity		187

#### 8.1.10.2.3.1 All <All>

*Presence:* [1..1]

*Definition:* Total number of derivatives which have been reported.

*Datatype:* "Max20PositiveNumber" on page 525

#### 8.1.10.2.3.2 New <New>

*Presence:* [1..1]

*Definition:* Number of derivatives which have been reported as new.

*Datatype:* "Max20PositiveNumber" on page 525

#### 8.1.10.2.3.3 Modification <Mod>

*Presence:* [1..1]

*Definition:* Number of derivatives which have been reported as modified.

*Datatype:* "Max20PositiveNumber" on page 525

#### 8.1.10.2.4 TopRejectionReasons <TopRjctnRsns>

*Presence:* [1..1]

*Definition:* Identification of the most common data field in reported derivatives that has not passed the validation rule.

**TopRejectionReasons <TopRjctnRsns>** contains the following **TopReasonsForRejections2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	All <All>	[0..*]	Text		187
	New <New>	[0..*]	Text		188
	Modification <Mod>	[0..*]	Text		188

#### 8.1.10.2.4.1 All <All>

*Presence:* [0..\*]

*Definition:* Identification of the most common data field that has not passed the validation rule for all derivatives.

*Datatype:* "Max35Text" on page 528

**8.1.10.2.4.2 New <New>**

*Presence:* [0..\*]

*Definition:* Identification of the most common data field that has not passed the validation rule for derivatives which have been reported as new.

*Datatype:* "Max35Text" on page 528

**8.1.10.2.4.3 Modification <Mod>**

*Presence:* [0..\*]

*Definition:* Identification of the most common data field that has not passed the validation rule for derivatives which have been reported as modification.

*Datatype:* "Max35Text" on page 528

**8.1.10.3 DetailedReconciliationStatistics2**

*Definition:* Detailed statistics on reconciliation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalAccepted <TtlAccptd>	[1..1]	Quantity		188
	TotalNotSubmittedToReconciliation <TtlNotSubmittdToRcncltn>	[1..1]	Quantity		188
	TotalSingleSidedEEAUnpaired <TtlSnglSddEEAUnprd>	[1..1]	Quantity		189
	TotalSingleSidedEEAPaired <TtlSnglSddEEAPaird>	[1..1]	Quantity		189
	TotalSingleSidedEEAMatched <TtlSnglSddEEAMtchd>	[1..1]	Quantity		189
	TotalDualSidedNonMatched <TtlDualSddNonMtchd>	[1..1]	Quantity		189
	TotalDualSidedMatched <TtlDualSddMtchd>	[1..1]	Quantity		189
	TotalSingleSidedNonEEA <TtlSnglSddNonEEA>	[1..1]	Quantity		189
	TopReasonsForPairedNonMatched <TopRsnsForPairedNonMtchd>	[0..*]	Text		189

**8.1.10.3.1 TotalAccepted <TtlAccptd>**

*Presence:* [1..1]

*Definition:* Detailed statistics on derivatives accepted by trade repository since the beginning of reporting.

*Datatype:* "Max20PositiveNumber" on page 525

**8.1.10.3.2 TotalNotSubmittedToReconciliation <TtlNotSubmittdToRcncltn>**

*Presence:* [1..1]

*Definition:* Detailed statistics on derivatives that are not single-sided non-EEA and are not included in to the inter trade repository reconciliation process due to lack of compliance with LEI or the UTI specifications.

*Datatype:* "Max20PositiveNumber" on page 525

**8.1.10.3.3 TotalSingleSidedEEAUnpaired <TtlSnglSddEEAUnprd>**

*Presence:* [1..1]

*Definition:* Detailed statistics on single-sided EEA unpaired derivatives.

*Datatype:* "Max20PositiveNumber" on page 525

**8.1.10.3.4 TotalSingleSidedEEAPaired <TtlSnglSddEEAPaird>**

*Presence:* [1..1]

*Definition:* Detailed statistics on single-sided EEA paired derivatives.

*Datatype:* "Max20PositiveNumber" on page 525

**8.1.10.3.5 TotalSingleSidedEEAMatched <TtlSnglSddEEAMtchd>**

*Presence:* [1..1]

*Definition:* Detailed statistics on single-sided EEA matched derivatives.

*Datatype:* "Max20PositiveNumber" on page 525

**8.1.10.3.6 TotalDualSidedNonMatched <TtlDualSddNonMtchd>**

*Presence:* [1..1]

*Definition:* Detailed statistics on dual-sided non-matched derivatives.

*Datatype:* "Max20PositiveNumber" on page 525

**8.1.10.3.7 TotalDualSidedMatched <TtlDualSddMtchd>**

*Presence:* [1..1]

*Definition:* Detailed statistics on dual-sided matched derivatives.

*Datatype:* "Max20PositiveNumber" on page 525

**8.1.10.3.8 TotalSingleSidedNonEEA <TtlSnglSddNonEEA>**

*Presence:* [1..1]

*Definition:* Detailed statistics on single-sided non-EEA derivatives.

*Datatype:* "Max20PositiveNumber" on page 525

**8.1.10.3.9 TopReasonsForPairedNonMatched <TopRsnsForPairedNonMtchd>**

*Presence:* [0..\*]

*Definition:* Identification of the most common data field considered as reason for paired non-matched derivatives.

*Datatype:* "Max35Text" on page 528

**8.1.10.4 TradeDataReport1**

*Definition:* Provides details of a report on a trade position or trade transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			191
	Counterparty <CtrPty>	[1..1]	±		192
	Valuation <Valtn>	[0..1]		C7	192
	ContractValue <CtrctVal>	[0..1]	±		193
	TimeStamp <TmStmp>	[0..1]	DateTime		193
	Type <Tp>	[0..1]	CodeSet		193
	Collateral <Coll>	[0..1]			194
	Collateralisation <Collstn>	[0..1]	CodeSet		194
	Portfolio <Prfl>	[0..1]	Text		195
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	195
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	195
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	196
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	196
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	196
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	197
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		197
	CommonTradeData <CmonTradData>	[1..1]			197
	ContractData <CtrctData>	[0..1]			199
	ContractType <CtrctTp>	[0..1]	CodeSet		199
	AssetClass <AsstClss>	[0..1]	CodeSet		200
	ProductClassification <PdctClssfctn>	[0..1]	±		200
	ProductIdentification <PdctId>	[0..1]	±		200
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		200
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	201
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	201
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	202
	TransactionData <TxData>	[1..1]			202
	UniqueTradeIdentifier <UnqTradId>	[1..1]	Text		203
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		203
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		204
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		204

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Compression <Cmprssn>	[0..1]	Indicator		204
	Price <Pric>	[0..1]	±		204
	NotionalAmount <NtnlAmt>	[0..1]	±		205
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		205
	Quantity <Qty>	[0..1]	±		205
	UpFrontPayment <UpFrntPmt>	[0..1]	±		206
	DeliveryType <DlvryTp>	[0..1]	CodeSet		206
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		206
	EffectiveDate <FctvDt>	[0..1]	Date		206
	MaturityDate <MtrtyDt>	[0..1]	Date		207
	TerminationDate <TermntnDt>	[0..1]	Date		207
	SettlementDate <SttlmDt>	[0..*]	Date		207
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	207
	TradeConfirmation <TradConf>	[0..1]	±		207
	TradeClearing <TradClr>	[0..1]	±	C11	208
	InterestRate <IntrstRate>	[0..1]	±	C13	208
	Currency <Ccy>	[0..1]	±	C5	209
	Commodity <Cmmdty>	[0..1]	±		209
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		210
	Option <Optn>	[0..1]	±	C19	210
	Credit <Cdt>	[0..1]	±		211
	TechnicalAttributes <TechAttrbts>	[0..1]	±		211
	SupplementaryData <SplmtryData>	[0..*]	±	C1	211

#### 8.1.10.4.1 CounterpartySpecificData <CtrPtySpfcData>

*Presence:* [1..2]

*Definition:* Counterparty data details.

**CounterpartySpecificData <CtrPtySpfcData>** contains the following **CounterpartySpecificData22** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Counterparty <CtrPty>	[1..1]	±		192
	Valuation <Valtn>	[0..1]		C7	192
	ContractValue <CtrctVal>	[0..1]	±		193
	TimeStamp <TmStmp>	[0..1]	DateTime		193
	Type <Tp>	[0..1]	CodeSet		193
	Collateral <Coll>	[0..1]			194
	Collateralisation <Collstn>	[0..1]	CodeSet		194
	Portfolio <Prfl>	[0..1]	Text		195
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	195
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	195
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	196
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	196
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	196
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	197
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		197

#### 8.1.10.4.1.1 Counterparty <CtrPty>

*Presence:* [1..1]

*Definition:* Data specific to counterparties of the reported transaction/position.

**Counterparty <CtrPty>** contains the following elements (see "[TradeCounterpartyReport9](#)" on page 459 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		460
	OtherCounterparty <OthrCtrPty>	[1..1]	±		460
	Broker <Brkr>	[0..1]	±		461
	SubmittingAgent <SubmitgAgt>	[0..1]	±		461
	ClearingMember <ClrMmb>	[0..1]	±		461
	Beneficiary <Bnfcry>	[0..1]	±		461

#### 8.1.10.4.1.2 Valuation <Valtn>

*Presence:* [0..1]

*Definition:* Data specific to the valuation of the transaction.

Impacted by: C7 "OneElementPresentRule"

**Valuation <Valtn>** contains the following **ContractValuationData3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractValue <CtrctVal>	[0..1]	±		193
	TimeStamp <TmStmp>	[0..1]	DateTime		193
	Type <Tp>	[0..1]	CodeSet		193

#### Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

/ContractValue Must be present

Or /TimeStamp Must be present

Or /Type Must be present

#### 8.1.10.4.1.2.1 ContractValue <CtrctVal>

*Presence:* [0..1]

*Definition:* Mark to market valuation of the contract, or mark to model valuation. The CCP's valuation to be used for a cleared trade.

**ContractValue <CtrctVal>** contains the following elements (see "AmountAndDirection54" on page 166 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2	166
	Sign <Sgn>	[0..1]	Indicator		166

#### 8.1.10.4.1.2.2 TimeStamp <TmStmp>

*Presence:* [0..1]

*Definition:* Date and time of the last valuation.

Usage: For mark-to-market valuation the date and time of publishing of reference prices shall be reported.

*Datatype:* "ISODatetime" on page 521

#### 8.1.10.4.1.2.3 Type <Tp>

*Presence:* [0..1]

*Definition:* Indicate whether valuation was performed mark to market, mark to model or provided by the CCP.

*Datatype:* "ValuationType1Code" on page 520

CodeName	Name	Definition
CCPV	CCPValuation	Central counterparty (CCP) valuation.

CodeName	Name	Definition
MTMA	MarkToMarket	Mark to market valuation.
MTMO	MarkToModel	Mark to model valuation.

#### 8.1.10.4.1.3 Collateral <Coll>

*Presence:* [0..1]

*Definition:* Information related to collateral agreement existing between counterparties.

**Collateral <Coll>** contains the following **TradeCollateralReport2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Collateralisation <Collstn>	[0..1]	CodeSet		194
	Portfolio <Prfl>	[0..1]	Text		195
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	195
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	195
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	196
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	196
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	196
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	197

#### 8.1.10.4.1.3.1 Collateralisation <Collstn>

*Presence:* [0..1]

*Definition:* Information indicating the type of collateral agreement existing between counterparties.

*Datatype:* "CollateralisationType1Code" on page 508

CodeName	Name	Definition
FLCL	FullyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties post initial margin and regularly post variation margin with respect to the derivative transaction.
OWCL	OneWayCollateralised	The collateral agreement between the counterparties stipulates that one counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
PRCL	PartiallyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties regularly post only variation margin with respect to the derivative transaction.

CodeName	Name	Definition
UNCL	Uncollateralised	There is no collateral agreement between the counterparties or the collateral agreement between the counterparties stipulates that no collateral (neither initial margin nor variation margin) has to be posted with respect to the derivative transaction.

#### 8.1.10.4.1.3.2 Portfolio <Prftl>

*Presence:* [0..1]

*Definition:* A unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

*Datatype:* "Max52Text" on page 528

#### 8.1.10.4.1.3.3 InitialMarginPosted <InitlMrgnPstd>

*Presence:* [0..1]

*Definition:* Value of the initial margin posted by the reporting counterparty to the other counterparty.

Usage: Where initial margin is posted on a portfolio basis, this field should include the overall value of initial margin posted for the portfolio.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

#### 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.

#### 8.1.10.4.1.3.4 VariationMarginPosted <VartnMrgnPstd>

*Presence:* [0..1]

*Definition:* Value of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.

Usage: Where variation margin is posted on a portfolio basis, this field should include the overall value of variation margin posted for the portfolio.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

#### 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.

#### 8.1.10.4.1.3.5 InitialMarginReceived <InitIMrgnRcvd>

*Presence:* [0..1]

*Definition:* Value of the initial margin received by the reporting counterparty from the other counterparty.

Usage: Where initial margin is received on a portfolio basis, this field should include the overall value of initial margin received for the portfolio.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

##### 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.

#### 8.1.10.4.1.3.6 VariationMarginReceived <VartnMrgnRcvd>

*Presence:* [0..1]

*Definition:* Value of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.

Usage: Where variation margin is received on a portfolio basis, this field should include the overall value of variation margin received for the portfolio.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

##### 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.

#### 8.1.10.4.1.3.7 ExcessCollateralPosted <XcssCollPstd>

*Presence:* [0..1]

*Definition:* Value of collateral posted in excess of the required collateral.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

**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.

**8.1.10.4.1.3.8 ExcessCollateralReceived <XcssCollRcvd>**

*Presence:* [0..1]

*Definition:* Value of collateral received in excess of the required collateral.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

**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.

**8.1.10.4.1.4 ReportingDateTime <RptgDtTm>**

*Presence:* [1..1]

*Definition:* Date and time of reporting to the trade repository as required by regulation.

*Datatype:* "ISODatetime" on page 521

**8.1.10.4.2 CommonTradeData <CmonTradData>**

*Presence:* [1..1]

*Definition:* Contract and transaction trade data details.

**CommonTradeData <CmonTradData>** contains the following **CommonTradeDataReport34** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractData <CtrctData>	[0..1]			199
	ContractType <CtrctTp>	[0..1]	CodeSet		199
	AssetClass <AsstClss>	[0..1]	CodeSet		200
	ProductClassification <PdctClssfctn>	[0..1]	±		200
	ProductIdentification <PdctId>	[0..1]	±		200
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		200
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	201
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	201
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	202
	TransactionData <TxData>	[1..1]			202
	UniqueTradeldentifier <UnqTradldr>	[1..1]	Text		203
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		203
	ComplexTradeldentification <CmplxTradld>	[0..1]	Text		204
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		204
	Compression <Cmprssn>	[0..1]	Indicator		204
	Price <Pric>	[0..1]	±		204
	NotionalAmount <NtnlAmt>	[0..1]	±		205
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		205
	Quantity <Qty>	[0..1]	±		205
	UpFrontPayment <UpFrntPmt>	[0..1]	±		206
	DeliveryType <DlvryTp>	[0..1]	CodeSet		206
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		206
	EffectiveDate <FctvDt>	[0..1]	Date		206
	MaturityDate <MtrtyDt>	[0..1]	Date		207
	TerminationDate <TermntnDt>	[0..1]	Date		207
	SettlementDate <SttlmDt>	[0..*]	Date		207
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	207
	TradeConfirmation <TradConf>	[0..1]	±		207
	TradeClearing <TradClr>	[0..1]	±	C11	208
	InterestRate <IntrstRate>	[0..1]	±	C13	208
	Currency <Ccy>	[0..1]	±	C5	209

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Commodity <Cmmdty>	[0..1]	±		209
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		210
	Option <Optn>	[0..1]	±	C19	210
	Credit <Cdt>	[0..1]	±		211

#### 8.1.10.4.2.1 ContractData <CtrctData>

*Presence:* [0..1]

*Definition:* Data related to a trade contract.

**ContractData <CtrctData>** contains the following **ContractType8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractType <CtrctTp>	[0..1]	CodeSet		199
	AssetClass <AsstCls>	[0..1]	CodeSet		200
	ProductClassification <PdctClssfctn>	[0..1]	±		200
	ProductIdentification <PdctId>	[0..1]	±		200
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		200
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	201
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	201
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	202

#### 8.1.10.4.2.1.1 ContractType <CtrctTp>

*Presence:* [0..1]

*Definition:* Classification of information according to contract type.

*Datatype:* "FinancialInstrumentContractType2Code" on page 511

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
FORW	Forward	Contract of type forward.
OPTN	Option	Contract of type option.
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.
OTHR	Other	Contract of other financial instrument contract type.

**8.1.10.4.2.1.2 AssetClass <AsstCls>***Presence:* [0..1]*Definition:* Specifies the classification according to the asset class of the contract.*Datatype:* "ProductType4Code" on page 516

CodeName	Name	Definition
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.
EQUI	Equity	Identifies the nature or type of an equity.
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
COMM	Commodity	Identifies categories of instruments that are commodities.
OTHR	Other	Other asset type.

**8.1.10.4.2.1.3 ProductClassification <PdctClssfctn>***Presence:* [0..1]*Definition:* Specifies the classification of the derivative product.

**ProductClassification <PdctClssfctn>** contains one of the following elements (see "ProductClassification1Choice" on page 430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[1..1]	IdentifierSet		431
Or}	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		431

**8.1.10.4.2.1.4 ProductIdentification <PdctId>***Presence:* [0..1]*Definition:* Specifies the identification of the derivative product.

**ProductIdentification <PdctId>** contains one of the following elements (see "SecurityIdentification18Choice" on page 502 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		502
Or}	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		502

**8.1.10.4.2.1.5 UnderlyingInstrument <UndrlygInstrm>***Presence:* [0..1]*Definition:* Unique identification to identify the direct underlying instrument based on its type.

**UnderlyingInstrument <UndrlyInstrm>** contains one of the following elements (see "SecurityIdentification34Choice" on page 496 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		496
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		496
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		497
Or	BasketConstituents <BsktCnstnts>	[1..*]	±		497
Or	Index <Indx>	[1..1]			497
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		497
Or	Name <Nm>	[1..1]	Text		497
Or}	Index <Indx>	[1..1]	CodeSet		498
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		500

#### 8.1.10.4.2.1.6 NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>

*Presence:* [0..1]

*Definition:* Currency of the notional amount.

Usage: In the case of an interest rate or currency derivative contract, this will be the notional currency of first leg.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 504

#### 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.

#### 8.1.10.4.2.1.7 NotionalCurrencySecondLeg <NtnlCcyScndLeg>

*Presence:* [0..1]

*Definition:* Other currency of the notional amount.

Usage: In the case of an interest rate or currency derivative contract, this will be the notional currency of the second leg.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 504

**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.

**8.1.10.4.2.1.8 DeliverableCurrency <DlvrblCcy>**

*Presence:* [0..1]

*Definition:* Specifies the currency to be delivered.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 504

**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.

**8.1.10.4.2.2 TransactionData <TxData>**

*Presence:* [1..1]

*Definition:* Data related specifically to a trade transaction.

**TransactionData <TxData>** contains the following **TradeTransaction25** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier <UnqTradIdr>	[1..1]	Text		203
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		203
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		204
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		204
	Compression <Cmprssn>	[0..1]	Indicator		204
	Price <Pric>	[0..1]	±		204
	NotionalAmount <NtnlAmt>	[0..1]	±		205
	PriceMultiplier <PricMltpl>	[0..1]	Quantity		205
	Quantity <Qty>	[0..1]	±		205
	UpFrontPayment <UpFrntPmt>	[0..1]	±		206
	DeliveryType <DlvryTp>	[0..1]	CodeSet		206
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		206
	EffectiveDate <FctvDt>	[0..1]	Date		206
	MaturityDate <MtrtyDt>	[0..1]	Date		207
	TerminationDate <TermntnDt>	[0..1]	Date		207
	SettlementDate <SttlmDt>	[0..*]	Date		207
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	207
	TradeConfirmation <TradConf>	[0..1]	±		207
	TradeClearing <TradClr>	[0..1]	±	C11	208
	InterestRate <IntrstRate>	[0..1]	±	C13	208
	Currency <Ccy>	[0..1]	±	C5	209
	Commodity <Cmmdty>	[0..1]	±		209
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		210
	Option <Optn>	[0..1]	±	C19	210
	Credit <Cdt>	[0..1]	±		211

**8.1.10.4.2.2.1 UniqueTradeIdentifier <UnqTradIdr>***Presence:* [1..1]*Definition:* Unique trade Identifier (UTI) as agreed with the counterparty.*Datatype:* "Max52Text" on page 528**8.1.10.4.2.2.2 ReportTrackingNumber <RptTrckgNb>***Presence:* [0..1]

*Definition:* Unique number to indicate a group of reports which relate to the same execution.

*Datatype:* "Max52Text" on page 528

#### **8.1.10.4.2.2.3 ComplexTradIdentification <CmplxTradId>**

*Presence:* [0..1]

*Definition:* Identification, internal to the reporting firm to identify all the reports related to the same execution of a combination of financial instruments. The code must be unique for the firm for the group of reports for the execution.

Usage: Field only applies when the instrument is complex.

*Datatype:* "Max35Text" on page 528

#### **8.1.10.4.2.2.4 TradingVenue <TradgVn>**

*Presence:* [0..1]

*Definition:* Venue of execution identified by a unique code for this venue.

In case of a contract concluded OTC, it has to be identified using specific MIC codes designating OTC transactions.

*Datatype:* "MICIdentifier" on page 523

#### **8.1.10.4.2.2.5 Compression <Cmprssn>**

*Presence:* [0..1]

*Definition:* Identifies whether the contract results from a compression operation or not.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 524):

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

#### **8.1.10.4.2.2.6 Price <Pric>**

*Presence:* [0..1]

*Definition:* Indicates the price per derivative excluding, where applicable, commission and accrued interest.

**Price <Pric>** contains one of the following elements (see "[SecuritiesTransactionPrice10Choice](#)" on page 466 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		467
Or	Unit <Unit>	[1..1]	Quantity		467
Or	Percentage <Pctg>	[1..1]	Rate		467
Or	Yield <Yld>	[1..1]	Rate		467
Or	PendingPrice <PdgPric>	[1..1]	CodeSet		467
Or)	Other <Othr>	[1..1]		C8	468
	Value <Val>	[0..1]	Quantity		468
	Type <Tp>	[0..1]	Text		468

#### 8.1.10.4.2.2.7 NotionalAmount <NtnIAmt>

*Presence:* [0..1]

*Definition:* Reference amount from which contractual payments are determined.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

**NotionalAmount <NtnIAmt>** contains the following elements (see "[AmountAndDirection56](#)" on page 165 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		166
	Sign <Sgn>	[0..1]	Indicator		166

#### 8.1.10.4.2.2.8 PriceMultiplier <PricMltplr>

*Presence:* [0..1]

*Definition:* Number of units of the underlying instrument represented by a single derivative contract.

*Datatype:* "[LongFraction21DecimalNumber](#)" on page 525

#### 8.1.10.4.2.2.9 Quantity <Qty>

*Presence:* [0..1]

*Definition:* Number of units of the financial instrument, that is, the nominal value.

**Quantity <Qty>** contains one of the following elements (see "[FinancialInstrumentQuantity30Choice](#)" on page 469 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		469
Or	NominalValue <NmnlVal>	[1..1]	Amount		470
Or}	MonetaryValue <MntryVal>	[1..1]	Amount		470

#### 8.1.10.4.2.2.10 UpFrontPayment <UpFrntPmt>

*Presence:* [0..1]

*Definition:* Amount of money of any up-front payment the reporting counterparty made or received.

Usage: The negative symbol to be used to indicate that the payment was made, not received.

**UpFrontPayment <UpFrntPmt>** contains the following elements (see "[AmountAndDirection56](#)" on page 165 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		166
	Sign <Sgn>	[0..1]	Indicator		166

#### 8.1.10.4.2.2.11 DeliveryType <DlvryTp>

*Presence:* [0..1]

*Definition:* Indicates whether the financial instrument is settled physically or in cash or decided at expiration time by counterparty.

*Datatype:* "[PhysicalTransferType4Code](#)" on page 516

CodeName	Name	Definition
PHYS	Physical	Physical transfer.
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

#### 8.1.10.4.2.2.12 ExecutionDateTime <ExctnDtTm>

*Presence:* [0..1]

*Definition:* Indicates the date and time when the contract was executed.

*Datatype:* "[ISODatetime](#)" on page 521

#### 8.1.10.4.2.2.13 EffectiveDate <FctvDt>

*Presence:* [0..1]

*Definition:* Indicates the date when obligations under the contract come into effect.

*Datatype:* "[ISODate](#)" on page 521

**8.1.10.4.2.2.14 MaturityDate <MtrtyDt>**

*Presence:* [0..1]

*Definition:* Indicates the original date of expiry of the reported contract.

Usage:

An early termination shall not be reported in this field.

*Datatype:* ["ISODate" on page 521](#)

**8.1.10.4.2.2.15 TerminationDate <TermntnDt>**

*Presence:* [0..1]

*Definition:* Indicates the date in the case of an early termination of the reported contract.

*Datatype:* ["ISODate" on page 521](#)

**8.1.10.4.2.2.16 SettlementDate <SttlmDt>**

*Presence:* [0..\*]

*Definition:* Indicates the date of settlement of the underlying.

*Datatype:* ["ISODate" on page 521](#)

**8.1.10.4.2.2.17 MasterAgreement <MstrAgrmt>**

*Presence:* [0..1]

*Definition:* Details related to the Master agreement.

*Impacted by:* [C9 "OneElementPresentRule"](#)

**MasterAgreement <MstrAgrmt>** contains the following elements (see ["MasterAgreement5" on page 165](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[0..1]	Text		165
	Version <Vrsn>	[0..1]	Text		165

**Constraints**

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

    /Type Must be present

Or     /Version Must be present

**8.1.10.4.2.2.18 TradeConfirmation <TradConf>**

*Presence:* [0..1]

*Definition:* Provides information on whether the contract was electronically confirmed, non-electronically confirmed or remains unconfirmed.

**TradeConfirmation <TradConf>** contains one of the following elements (see "[TradeConfirmation2Choice](#)" on page 430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Confirmed <Confid>	[1..1]	±	C10	430
Or}	NonConfirmed <NonConfid>	[1..1]	±		430

#### 8.1.10.4.2.2.19 TradeClearing <TradClr>

*Presence:* [0..1]

*Definition:* Information related to clearing of the reported contract.

*Impacted by:* [C11 "OneElementPresentRule"](#)

**TradeClearing <TradClr>** contains the following elements (see "[TradeClearing3](#)" on page 427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingObligation <ClrOblgtn>	[0..1]	CodeSet		427
	ClearingStatus <ClrSts>	[0..1]			428
{Or	Cleared <Clrd>	[1..1]	±	C12	428
Or}	NonCleared <NonClrd>	[1..1]	CodeSet		428
	IntraGroup <IntraGrp>	[0..1]	Indicator		429

#### Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True  
 /ClearingObligation Must be present  
 Or /ClearingStatus Must be present  
 Or /IntraGroup Must be present

#### 8.1.10.4.2.2.20 InterestRate <IntrstRate>

*Presence:* [0..1]

*Definition:* Information related to interest rate asset class type.

*Impacted by:* [C13 "OneElementPresentRule"](#)

**InterestRate <IntrstRate>** contains the following elements (see "[InterestRateLegs7](#)" on page 471 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FirstLeg <FrstLeg>	[0..1]	±		471
	SecondLeg <ScndLeg>	[0..1]	±		471

**Constraints**

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

    /FirstLeg Must be present

Or     /SecondLeg Must be present

**8.1.10.4.2.21 Currency <Ccy>**

*Presence:* [0..1]

*Definition:* Information related to currency asset class type.

*Impacted by:* C5 "ExchangeRatePresenceRule"

**Currency <Ccy>** contains the following elements (see "CurrencyExchange10" on page 175 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverableCrossCurrency <DlvrbICrossCcy>	[0..1]	CodeSet	C2	175
	ExchangeRate <XchgRate>	[0..1]	Rate		175
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		176
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		176

**Constraints**

- **ExchangeRatePresenceRule**

ExchangeRate must be present or ForwardExchangeRate must be present.

Following Must be True

    /ExchangeRate Must be present

Or     /ForwardExchangeRate Must be present

**8.1.10.4.2.22 Commodity <Cmmdty>**

*Presence:* [0..1]

*Definition:* Information related to commodity asset class type.

**Commodity <Cmmdty>** contains one of the following elements (see "[AssetClassCommodity2Choice](#)" on page 167 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <Agrcltrl>	[1..1]	CodeSet		167
Or	Energy <Nrgy>	[1..1]	CodeSet		167
Or	Environmental <Envttl>	[1..1]	CodeSet		168
Or	Freight <Frght>	[1..1]	CodeSet		168
Or	Index <Indx>	[1..1]	CodeSet		168
Or	Metal <Metl>	[1..1]	CodeSet		168
Or	Exotic <Extc>	[1..1]	CodeSet		169
Or}	Other <Othr>	[1..1]	CodeSet		169

#### 8.1.10.4.2.2.23 EnergySpecificAttributes <NrgySpfcAttrbts>

*Presence:* [0..1]

*Definition:* Attributes specific for derivative contracts related to natural gas and electricity delivered in the European Union.

**EnergySpecificAttributes <NrgySpfcAttrbts>** contains the following elements (see "[EnergySpecificAttribute5](#)" on page 169 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryPointOrZone <DivryPtOrZone>	[0..*]	±		169
	InterConnectionPoint <IntrCnnctnPt>	[0..1]	±		170
	LoadType <LdTp>	[0..1]	CodeSet		170
	DeliveryAttribute <DivryAttr>	[0..*]	±		170

#### 8.1.10.4.2.2.24 Option <Optn>

*Presence:* [0..1]

*Definition:* Information related to credit derivative asset class type.

*Impacted by:* [C19 "OptionOrSwaptionAttributePresenceRule"](#)

**Option <Optn>** contains the following elements (see "[OptionOrSwaption4](#)" on page 181 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OptionType <OptnTp>	[0..1]	CodeSet		181
	StrikePrice <StrkPric>	[0..1]	±		181
	OptionExerciseStyle <OptnExrcStyle>	[0..*]	CodeSet		182
	MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>	[0..1]	Date		182

**Constraints**

- **OptionOrSwaptionAttributePresenceRule**

OptionType or StrikePrice or OptionExerciseStyle must be present.

Following Must be True

```

/OptionType Must be present
Or   /StrikePrice Must be present
Or   /OptionExerciseStyle[*] Must be present

```

**8.1.10.4.2.2.25 Credit <Cdt>**

*Presence:* [0..1]

*Definition:* Information related to credit derivative asset class type.

**Credit <Cdt>** contains the following elements (see "[CreditDerivative2](#)" on page 425 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Seniority <Snrty>	[0..1]	CodeSet		425
	ReferenceParty <RefPty>	[0..1]	±		425
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		426
	CalculationBasis <ClctnBsis>	[0..1]	Text		426
	Series <Srs>	[0..1]	Quantity		426
	Version <Vrsn>	[0..1]	Quantity		426
	IndexFactor <IndxFctr>	[0..1]	Rate		426
	Tranche <Trch>	[0..1]	±		427

**8.1.10.4.3 TechnicalAttributes <TechAttrbts>**

*Presence:* [0..1]

*Definition:* Specifies technical attributes of the message.

**TechnicalAttributes <TechAttrbts>** contains the following elements (see "[TechnicalAttributes1](#)" on page 449 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReconciliationFlag <RcncltnFlg>	[0..1]	CodeSet		449

**8.1.10.4.4 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 184 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		184
	Envelope <Envlp>	[1..1]	(External Schema)		184

#### 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.

#### 8.1.10.5 TradeTransactionOther6

*Definition:* Provides details of a non specified type report for a trade transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			214
	Counterparty <CtrPty>	[1..1]	±		215
	Valuation <Valtn>	[0..1]		C7	215
	ContractValue <CtrctVal>	[0..1]	±		216
	TimeStamp <TmStmp>	[0..1]	DateTime		216
	Type <Tp>	[0..1]	CodeSet		216
	Collateral <Coll>	[0..1]			217
	Collateralisation <Collstn>	[0..1]	CodeSet		217
	Portfolio <Prfl>	[0..1]	Text		218
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	218
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	218
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	219
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	219
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	219
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	220
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		220
	CommonTradeData <CmonTradData>	[1..1]			220
	ContractData <CtrctData>	[0..1]			222
	ContractType <CtrctTp>	[0..1]	CodeSet		222
	AssetClass <AsstClss>	[0..1]	CodeSet		223
	ProductClassification <PdctClssfctn>	[0..1]	±		223
	ProductIdentification <PdctId>	[0..1]	±		223
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		223
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	224
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	224
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	225
	TransactionData <TxData>	[1..1]			225
	UniqueTradeIdentifier <UnqTradId>	[1..1]	Text		226
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		226
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		227
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		227

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Compression <Cmprssn>	[0..1]	Indicator		227
	Price <Pric>	[0..1]	±		227
	NotionalAmount <NtnlAmt>	[0..1]	±		228
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		228
	Quantity <Qty>	[0..1]	±		228
	UpFrontPayment <UpFrntPmt>	[0..1]	±		229
	DeliveryType <DlvryTp>	[0..1]	CodeSet		229
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		229
	EffectiveDate <FctvDt>	[0..1]	Date		229
	MaturityDate <MtrtyDt>	[0..1]	Date		230
	TerminationDate <TermntnDt>	[0..1]	Date		230
	SettlementDate <SttlmDt>	[0..*]	Date		230
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	230
	TradeConfirmation <TradConf>	[0..1]	±		230
	TradeClearing <TradClr>	[0..1]	±	C11	231
	InterestRate <IntrstRate>	[0..1]	±	C13	231
	Currency <Ccy>	[0..1]	±	C5	232
	Commodity <Cmmdty>	[0..1]	±		232
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		233
	Option <Optn>	[0..1]	±	C19	233
	Credit <Cdt>	[0..1]	±		234
	ActionTypeDetails <ActnTpDtls>	[0..1]	Text		234
	TechnicalAttributes <TechAttrbts>	[0..1]	±		234
	SupplementaryData <SplmtryData>	[0..*]	±	C1	234

#### 8.1.10.5.1 CounterpartySpecificData <CtrPtySpfcData>

*Presence:* [1..2]

*Definition:* Counterparty data details.

**CounterpartySpecificData <CtrPtySpfcData>** contains the following **CounterpartySpecificData22** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Counterparty <CtrPty>	[1..1]	±		215
	Valuation <Valtn>	[0..1]		C7	215
	ContractValue <CtrctVal>	[0..1]	±		216
	TimeStamp <TmStmp>	[0..1]	DateTime		216
	Type <Tp>	[0..1]	CodeSet		216
	Collateral <Coll>	[0..1]			217
	Collateralisation <Collstn>	[0..1]	CodeSet		217
	Portfolio <Prfl>	[0..1]	Text		218
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	218
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	218
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	219
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	219
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	219
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	220
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		220

#### 8.1.10.5.1.1 Counterparty <CtrPty>

*Presence:* [1..1]

*Definition:* Data specific to counterparties of the reported transaction/position.

**Counterparty <CtrPty>** contains the following elements (see "[TradeCounterpartyReport9](#)" on page 459 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		460
	OtherCounterparty <OthrCtrPty>	[1..1]	±		460
	Broker <Brkr>	[0..1]	±		461
	SubmittingAgent <SubmitgAgt>	[0..1]	±		461
	ClearingMember <ClrMmb>	[0..1]	±		461
	Beneficiary <Bnfcry>	[0..1]	±		461

#### 8.1.10.5.1.2 Valuation <Valtn>

*Presence:* [0..1]

*Definition:* Data specific to the valuation of the transaction.

Impacted by: C7 "OneElementPresentRule"

**Valuation <Valtn>** contains the following **ContractValuationData3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractValue <CtrctVal>	[0..1]	±		216
	TimeStamp <TmStmp>	[0..1]	DateTime		216
	Type <Tp>	[0..1]	CodeSet		216

#### Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

/ContractValue Must be present

Or /TimeStamp Must be present

Or /Type Must be present

#### 8.1.10.5.1.2.1 ContractValue <CtrctVal>

*Presence:* [0..1]

*Definition:* Mark to market valuation of the contract, or mark to model valuation. The CCP's valuation to be used for a cleared trade.

**ContractValue <CtrctVal>** contains the following elements (see "AmountAndDirection54" on page 166 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2	166
	Sign <Sgn>	[0..1]	Indicator		166

#### 8.1.10.5.1.2.2 TimeStamp <TmStmp>

*Presence:* [0..1]

*Definition:* Date and time of the last valuation.

Usage: For mark-to-market valuation the date and time of publishing of reference prices shall be reported.

*Datatype:* "ISODatetime" on page 521

#### 8.1.10.5.1.2.3 Type <Tp>

*Presence:* [0..1]

*Definition:* Indicate whether valuation was performed mark to market, mark to model or provided by the CCP.

*Datatype:* "ValuationType1Code" on page 520

CodeName	Name	Definition
CCPV	CCPValuation	Central counterparty (CCP) valuation.

CodeName	Name	Definition
MTMA	MarkToMarket	Mark to market valuation.
MTMO	MarkToModel	Mark to model valuation.

### 8.1.10.5.1.3 Collateral <Coll>

*Presence:* [0..1]

*Definition:* Information related to collateral agreement existing between counterparties.

**Collateral <Coll>** contains the following **TradeCollateralReport2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Collateralisation <Collstn>	[0..1]	CodeSet		217
	Portfolio <Prfl>	[0..1]	Text		218
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	218
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	218
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	219
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	219
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	219
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	220

#### 8.1.10.5.1.3.1 Collateralisation <Collstn>

*Presence:* [0..1]

*Definition:* Information indicating the type of collateral agreement existing between counterparties.

*Datatype:* "CollateralisationType1Code" on page 508

CodeName	Name	Definition
FLCL	FullyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties post initial margin and regularly post variation margin with respect to the derivative transaction.
OWCL	OneWayCollateralised	The collateral agreement between the counterparties stipulates that one counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
PRCL	PartiallyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties regularly post only variation margin with respect to the derivative transaction.

CodeName	Name	Definition
UNCL	Uncollateralised	There is no collateral agreement between the counterparties or the collateral agreement between the counterparties stipulates that no collateral (neither initial margin nor variation margin) has to be posted with respect to the derivative transaction.

#### 8.1.10.5.1.3.2 Portfolio <Prftl>

*Presence:* [0..1]

*Definition:* A unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

*Datatype:* "Max52Text" on page 528

#### 8.1.10.5.1.3.3 InitialMarginPosted <InitlMrgnPstd>

*Presence:* [0..1]

*Definition:* Value of the initial margin posted by the reporting counterparty to the other counterparty.

Usage: Where initial margin is posted on a portfolio basis, this field should include the overall value of initial margin posted for the portfolio.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

#### 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.

#### 8.1.10.5.1.3.4 VariationMarginPosted <VartnMrgnPstd>

*Presence:* [0..1]

*Definition:* Value of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.

Usage: Where variation margin is posted on a portfolio basis, this field should include the overall value of variation margin posted for the portfolio.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

#### 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.

#### 8.1.10.5.1.3.5 InitialMarginReceived <InitMrgnRcvd>

*Presence:* [0..1]

*Definition:* Value of the initial margin received by the reporting counterparty from the other counterparty.

Usage: Where initial margin is received on a portfolio basis, this field should include the overall value of initial margin received for the portfolio.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

##### 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.

#### 8.1.10.5.1.3.6 VariationMarginReceived <VartnMrgnRcvd>

*Presence:* [0..1]

*Definition:* Value of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.

Usage: Where variation margin is received on a portfolio basis, this field should include the overall value of variation margin received for the portfolio.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

##### 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.

#### 8.1.10.5.1.3.7 ExcessCollateralPosted <XcssCollPstd>

*Presence:* [0..1]

*Definition:* Value of collateral posted in excess of the required collateral.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

**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.

**8.1.10.5.1.3.8 ExcessCollateralReceived <XcssCollRcvd>**

*Presence:* [0..1]

*Definition:* Value of collateral received in excess of the required collateral.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

**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.

**8.1.10.5.1.4 ReportingDateTime <RptgDtTm>**

*Presence:* [1..1]

*Definition:* Date and time of reporting to the trade repository as required by regulation.

*Datatype:* "ISODatetime" on page 521

**8.1.10.5.2 CommonTradeData <CmonTradData>**

*Presence:* [1..1]

*Definition:* Trade transaction data details.

**CommonTradeData <CmonTradData>** contains the following **CommonTradeDataReport37** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractData <CtrctData>	[0..1]			222
	ContractType <CtrctTp>	[0..1]	CodeSet		222
	AssetClass <AsstClss>	[0..1]	CodeSet		223
	ProductClassification <PdctClssfctn>	[0..1]	±		223
	ProductIdentification <PdctId>	[0..1]	±		223
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		223
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	224
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	224
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	225
	TransactionData <TxData>	[1..1]			225
	UniqueTradeldentifier <UnqTradldr>	[1..1]	Text		226
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		226
	ComplexTradeldentification <CmplxTradld>	[0..1]	Text		227
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		227
	Compression <Cmprssn>	[0..1]	Indicator		227
	Price <Pric>	[0..1]	±		227
	NotionalAmount <NtnlAmt>	[0..1]	±		228
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		228
	Quantity <Qty>	[0..1]	±		228
	UpFrontPayment <UpFrntPmt>	[0..1]	±		229
	DeliveryType <DlvryTp>	[0..1]	CodeSet		229
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		229
	EffectiveDate <FctvDt>	[0..1]	Date		229
	MaturityDate <MtrtyDt>	[0..1]	Date		230
	TerminationDate <TermntnDt>	[0..1]	Date		230
	SettlementDate <SttlmDt>	[0..*]	Date		230
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	230
	TradeConfirmation <TradConf>	[0..1]	±		230
	TradeClearing <TradClr>	[0..1]	±	C11	231
	InterestRate <IntrstRate>	[0..1]	±	C13	231
	Currency <Ccy>	[0..1]	±	C5	232

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Commodity <Cmmdty>	[0..1]	±		232
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		233
	Option <Optn>	[0..1]	±	C19	233
	Credit <Cdt>	[0..1]	±		234
	ActionTypeDetails <ActnTpDtls>	[0..1]	Text		234

#### 8.1.10.5.2.1 ContractData <CtrctData>

*Presence:* [0..1]

*Definition:* Data related to a trade contract.

**ContractData <CtrctData>** contains the following **ContractType8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractType <CtrctTp>	[0..1]	CodeSet		222
	AssetClass <AsstClss>	[0..1]	CodeSet		223
	ProductClassification <PdctClssfctn>	[0..1]	±		223
	ProductIdentification <PdctId>	[0..1]	±		223
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		223
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	224
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	224
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	225

#### 8.1.10.5.2.1.1 ContractType <CtrctTp>

*Presence:* [0..1]

*Definition:* Classification of information according to contract type.

*Datatype:* "FinancialInstrumentContractType2Code" on page 511

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
FORW	Forward	Contract of type forward.
OPTN	Option	Contract of type option.
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.

CodeName	Name	Definition
OTHR	Other	Contract of other financial instrument contract type.

#### 8.1.10.5.2.1.2 AssetClass <AsstClss>

*Presence:* [0..1]

*Definition:* Specifies the classification according to the asset class of the contract.

*Datatype:* "ProductType4Code" on page 516

CodeName	Name	Definition
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.
EQUI	Equity	Identifies the nature or type of an equity.
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
COMM	Commodity	Identifies categories of instruments that are commodities.
OTHR	Other	Other asset type.

#### 8.1.10.5.2.1.3 ProductClassification <PdctClssfctn>

*Presence:* [0..1]

*Definition:* Specifies the classification of the derivative product.

**ProductClassification <PdctClssfctn>** contains one of the following elements (see "ProductClassification1Choice" on page 430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[1..1]	IdentifierSet		431
Or}	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		431

#### 8.1.10.5.2.1.4 ProductIdentification <Pdctld>

*Presence:* [0..1]

*Definition:* Specifies the identification of the derivative product.

**ProductIdentification <Pdctld>** contains one of the following elements (see "SecurityIdentification18Choice" on page 502 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		502
Or}	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		502

#### 8.1.10.5.2.1.5 UnderlyingInstrument <UndrlygInstrm>

*Presence:* [0..1]

*Definition:* Unique identification to identify the direct underlying instrument based on its type.

**UnderlyingInstrument <UndrlygInstrm>** contains one of the following elements (see "SecurityIdentification34Choice" on page 496 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		496
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		496
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		497
Or	BasketConstituents <BsktCnstnts>	[1..*]	±		497
Or	Index <Indx>	[1..1]			497
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		497
Or	Name <Nm>	[1..1]	Text		497
Or}	Index <Indx>	[1..1]	CodeSet		498
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		500

#### 8.1.10.5.2.1.6 NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>

*Presence:* [0..1]

*Definition:* Currency of the notional amount.

*Usage:* In the case of an interest rate or currency derivative contract, this will be the notional currency of first leg.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 504

#### 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.

#### 8.1.10.5.2.1.7 NotionalCurrencySecondLeg <NtnlCcyScndLeg>

*Presence:* [0..1]

*Definition:* Other currency of the notional amount.

*Usage:* In the case of an interest rate or currency derivative contract, this will be the notional currency of the second leg.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 504

**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.

**8.1.10.5.2.1.8 DeliverableCurrency <DlvrblCcy>**

*Presence:* [0..1]

*Definition:* Specifies the currency to be delivered.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 504

**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.

**8.1.10.5.2.2 TransactionData <TxData>**

*Presence:* [1..1]

*Definition:* Data related specifically to a trade transaction.

**TransactionData <TxData>** contains the following **TradeTransaction25** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier <UnqTradldr>	[1..1]	Text		226
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		226
	ComplexTradeIdentification <CmplxTradld>	[0..1]	Text		227
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		227
	Compression <Cmprssn>	[0..1]	Indicator		227
	Price <Pric>	[0..1]	±		227
	NotionalAmount <NtnlAmt>	[0..1]	±		228
	PriceMultiplier <PricMltpl>	[0..1]	Quantity		228
	Quantity <Qty>	[0..1]	±		228
	UpFrontPayment <UpFrntPmt>	[0..1]	±		229
	DeliveryType <DlvryTp>	[0..1]	CodeSet		229
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		229
	EffectiveDate <FctvDt>	[0..1]	Date		229
	MaturityDate <MtrtyDt>	[0..1]	Date		230
	TerminationDate <TermntnDt>	[0..1]	Date		230
	SettlementDate <SttlmDt>	[0..*]	Date		230
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	230
	TradeConfirmation <TradConf>	[0..1]	±		230
	TradeClearing <TradClr>	[0..1]	±	C11	231
	InterestRate <IntrstRate>	[0..1]	±	C13	231
	Currency <Ccy>	[0..1]	±	C5	232
	Commodity <Cmmdty>	[0..1]	±		232
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		233
	Option <Optn>	[0..1]	±	C19	233
	Credit <Cdt>	[0..1]	±		234

#### 8.1.10.5.2.2.1 UniqueTradeIdentifier <UnqTradldr>

*Presence:* [1..1]

*Definition:* Unique trade Identifier (UTI) as agreed with the counterparty.

*Datatype:* "Max52Text" on page 528

#### 8.1.10.5.2.2.2 ReportTrackingNumber <RptTrckgNb>

*Presence:* [0..1]

*Definition:* Unique number to indicate a group of reports which relate to the same execution.

*Datatype:* "Max52Text" on page 528

#### **8.1.10.5.2.2.3 ComplexTradIdentification <CmplxTradId>**

*Presence:* [0..1]

*Definition:* Identification, internal to the reporting firm to identify all the reports related to the same execution of a combination of financial instruments. The code must be unique for the firm for the group of reports for the execution.

Usage: Field only applies when the instrument is complex.

*Datatype:* "Max35Text" on page 528

#### **8.1.10.5.2.2.4 TradingVenue <TradgVn>**

*Presence:* [0..1]

*Definition:* Venue of execution identified by a unique code for this venue.

In case of a contract concluded OTC, it has to be identified using specific MIC codes designating OTC transactions.

*Datatype:* "MICIdentifier" on page 523

#### **8.1.10.5.2.2.5 Compression <Cmprssn>**

*Presence:* [0..1]

*Definition:* Identifies whether the contract results from a compression operation or not.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 524):

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

#### **8.1.10.5.2.2.6 Price <Pric>**

*Presence:* [0..1]

*Definition:* Indicates the price per derivative excluding, where applicable, commission and accrued interest.

**Price <Pric>** contains one of the following elements (see "[SecuritiesTransactionPrice10Choice](#)" on page 466 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		467
Or	Unit <Unit>	[1..1]	Quantity		467
Or	Percentage <Pctg>	[1..1]	Rate		467
Or	Yield <Yld>	[1..1]	Rate		467
Or	PendingPrice <PdgPric>	[1..1]	CodeSet		467
Or)	Other <Othr>	[1..1]		C8	468
	Value <Val>	[0..1]	Quantity		468
	Type <Tp>	[0..1]	Text		468

#### 8.1.10.5.2.2.7 NotionalAmount <NtnIAmt>

*Presence:* [0..1]

*Definition:* Reference amount from which contractual payments are determined.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

**NotionalAmount <NtnIAmt>** contains the following elements (see "[AmountAndDirection56](#)" on page 165 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		166
	Sign <Sgn>	[0..1]	Indicator		166

#### 8.1.10.5.2.2.8 PriceMultiplier <PricMltplr>

*Presence:* [0..1]

*Definition:* Number of units of the underlying instrument represented by a single derivative contract.

*Datatype:* "[LongFraction21DecimalNumber](#)" on page 525

#### 8.1.10.5.2.2.9 Quantity <Qty>

*Presence:* [0..1]

*Definition:* Number of units of the financial instrument, that is, the nominal value.

**Quantity <Qty>** contains one of the following elements (see "[FinancialInstrumentQuantity30Choice](#)" on page 469 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		469
Or	NominalValue <NmnlVal>	[1..1]	Amount		470
Or}	MonetaryValue <MntryVal>	[1..1]	Amount		470

#### 8.1.10.5.2.2.10 UpFrontPayment <UpFrntPmt>

*Presence:* [0..1]

*Definition:* Amount of money of any up-front payment the reporting counterparty made or received.

Usage: The negative symbol to be used to indicate that the payment was made, not received.

**UpFrontPayment <UpFrntPmt>** contains the following elements (see "[AmountAndDirection56](#)" on page 165 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		166
	Sign <Sgn>	[0..1]	Indicator		166

#### 8.1.10.5.2.2.11 DeliveryType <DlvryTp>

*Presence:* [0..1]

*Definition:* Indicates whether the financial instrument is settled physically or in cash or decided at expiration time by counterparty.

*Datatype:* "[PhysicalTransferType4Code](#)" on page 516

CodeName	Name	Definition
PHYS	Physical	Physical transfer.
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

#### 8.1.10.5.2.2.12 ExecutionDateTime <ExctnDtTm>

*Presence:* [0..1]

*Definition:* Indicates the date and time when the contract was executed.

*Datatype:* "[ISODatetime](#)" on page 521

#### 8.1.10.5.2.2.13 EffectiveDate <FctvDt>

*Presence:* [0..1]

*Definition:* Indicates the date when obligations under the contract come into effect.

*Datatype:* "[ISODate](#)" on page 521

**8.1.10.5.2.2.14 MaturityDate <MtrtyDt>**

*Presence:* [0..1]

*Definition:* Indicates the original date of expiry of the reported contract.

Usage:

An early termination shall not be reported in this field.

*Datatype:* "ISODate" on page 521

**8.1.10.5.2.2.15 TerminationDate <TermntnDt>**

*Presence:* [0..1]

*Definition:* Indicates the date in the case of an early termination of the reported contract.

*Datatype:* "ISODate" on page 521

**8.1.10.5.2.2.16 SettlementDate <SttlmDt>**

*Presence:* [0..\*]

*Definition:* Indicates the date of settlement of the underlying.

*Datatype:* "ISODate" on page 521

**8.1.10.5.2.2.17 MasterAgreement <MstrAgrmt>**

*Presence:* [0..1]

*Definition:* Details related to the Master agreement.

*Impacted by:* C9 "OneElementPresentRule"

**MasterAgreement <MstrAgrmt>** contains the following elements (see "MasterAgreement5" on page 165 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[0..1]	Text		165
	Version <Vrsn>	[0..1]	Text		165

**Constraints**

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

    /Type Must be present

Or     /Version Must be present

**8.1.10.5.2.2.18 TradeConfirmation <TradConf>**

*Presence:* [0..1]

*Definition:* Provides information on whether the contract was electronically confirmed, non-electronically confirmed or remains unconfirmed.

**TradeConfirmation <TradConf>** contains one of the following elements (see "[TradeConfirmation2Choice](#)" on page 430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Confirmed <Confid>	[1..1]	±	C10	430
Or}	NonConfirmed <NonConfid>	[1..1]	±		430

#### 8.1.10.5.2.2.19 TradeClearing <TradClr>

*Presence:* [0..1]

*Definition:* Information related to clearing of the reported contract.

*Impacted by:* [C11 "OneElementPresentRule"](#)

**TradeClearing <TradClr>** contains the following elements (see "[TradeClearing3](#)" on page 427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingObligation <ClrOblgtn>	[0..1]	CodeSet		427
	ClearingStatus <ClrSts>	[0..1]			428
{Or	Cleared <Clrd>	[1..1]	±	C12	428
Or}	NonCleared <NonClrd>	[1..1]	CodeSet		428
	IntraGroup <IntraGrp>	[0..1]	Indicator		429

#### Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True  
 /ClearingObligation Must be present  
 Or /ClearingStatus Must be present  
 Or /IntraGroup Must be present

#### 8.1.10.5.2.2.20 InterestRate <IntrstRate>

*Presence:* [0..1]

*Definition:* Information related to interest rate asset class type.

*Impacted by:* [C13 "OneElementPresentRule"](#)

**InterestRate <IntrstRate>** contains the following elements (see "[InterestRateLegs7](#)" on page 471 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FirstLeg <FrstLeg>	[0..1]	±		471
	SecondLeg <ScndLeg>	[0..1]	±		471

**Constraints**

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

    /FirstLeg Must be present

Or     /SecondLeg Must be present

**8.1.10.5.2.21 Currency <Ccy>**

*Presence:* [0..1]

*Definition:* Information related to currency asset class type.

*Impacted by:* C5 "ExchangeRatePresenceRule"

**Currency <Ccy>** contains the following elements (see "CurrencyExchange10" on page 175 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverableCrossCurrency <DlvrbICrossCcy>	[0..1]	CodeSet	C2	175
	ExchangeRate <XchgRate>	[0..1]	Rate		175
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		176
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		176

**Constraints**

- **ExchangeRatePresenceRule**

ExchangeRate must be present or ForwardExchangeRate must be present.

Following Must be True

    /ExchangeRate Must be present

Or     /ForwardExchangeRate Must be present

**8.1.10.5.2.22 Commodity <Cmmdty>**

*Presence:* [0..1]

*Definition:* Information related to commodity asset class type.

**Commodity <Cmmdty>** contains one of the following elements (see "[AssetClassCommodity2Choice](#)" on page 167 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <Agrcltrl>	[1..1]	CodeSet		167
Or	Energy <Nrgy>	[1..1]	CodeSet		167
Or	Environmental <Envttl>	[1..1]	CodeSet		168
Or	Freight <Frght>	[1..1]	CodeSet		168
Or	Index <Indx>	[1..1]	CodeSet		168
Or	Metal <Metl>	[1..1]	CodeSet		168
Or	Exotic <Extc>	[1..1]	CodeSet		169
Or}	Other <Othr>	[1..1]	CodeSet		169

#### 8.1.10.5.2.2.23 EnergySpecificAttributes <NrgySpfcAttrbts>

*Presence:* [0..1]

*Definition:* Attributes specific for derivative contracts related to natural gas and electricity delivered in the European Union.

**EnergySpecificAttributes <NrgySpfcAttrbts>** contains the following elements (see "[EnergySpecificAttribute5](#)" on page 169 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryPointOrZone <DivryPtOrZone>	[0..*]	±		169
	InterConnectionPoint <IntrCnnctnPt>	[0..1]	±		170
	LoadType <LdTp>	[0..1]	CodeSet		170
	DeliveryAttribute <DivryAttr>	[0..*]	±		170

#### 8.1.10.5.2.2.24 Option <Optn>

*Presence:* [0..1]

*Definition:* Information related to credit derivative asset class type.

*Impacted by:* [C19 "OptionOrSwaptionAttributePresenceRule"](#)

**Option <Optn>** contains the following elements (see "[OptionOrSwaption4](#)" on page 181 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OptionType <OptnTp>	[0..1]	CodeSet		181
	StrikePrice <StrkPric>	[0..1]	±		181
	OptionExerciseStyle <OptnExrcStyle>	[0..*]	CodeSet		182
	MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>	[0..1]	Date		182

**Constraints**

- **OptionOrSwaptionAttributePresenceRule**

OptionType or StrikePrice or OptionExerciseStyle must be present.

Following Must be True

```

/OptionType Must be present
Or    /StrikePrice Must be present
Or    /OptionExerciseStyle[*] Must be present

```

**8.1.10.5.2.2.25 Credit <Cdt>**

*Presence:* [0..1]

*Definition:* Information related to credit derivative asset class type.

**Credit <Cdt>** contains the following elements (see "[CreditDerivative2](#)" on page 425 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Seniority <Snrty>	[0..1]	CodeSet		425
	ReferenceParty <RefPty>	[0..1]	±		425
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		426
	CalculationBasis <ClctnBsis>	[0..1]	Text		426
	Series <Srs>	[0..1]	Quantity		426
	Version <Vrsn>	[0..1]	Quantity		426
	IndexFactor <IndxFctr>	[0..1]	Rate		426
	Tranche <Trch>	[0..1]	±		427

**8.1.10.5.2.3 ActionTypeDetails <ActnTpDtls>**

*Presence:* [0..1]

*Definition:* Details of the other action type.

*Datatype:* "[Max50Text](#)" on page 528

**8.1.10.5.3 TechnicalAttributes <TechAttrbts>**

*Presence:* [0..1]

*Definition:* Specifies technical attributes of the message.

**TechnicalAttributes <TechAttrbts>** contains the following elements (see "[TechnicalAttributes1](#)" on page 449 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReconciliationFlag <RcncltnFlg>	[0..1]	CodeSet		449

**8.1.10.5.4 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 184 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		184
	Envelope <Envlp>	[1..1]	(External Schema)		184

#### 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.

### 8.1.10.6 TradeTransactionValuationUpdate5

*Definition:* Provides details of a valuation update report on a trade transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			237
	Counterparty <CtrPty>	[1..1]	±		238
	Valuation <Valtn>	[0..1]			238
	ContractValue <CtrctVal>	[1..1]	±		239
	TimeStamp <TmStmp>	[1..1]	DateTime		239
	Type <Tp>	[1..1]	CodeSet		239
	Collateral <Coll>	[0..1]			239
	Collateralisation <Collstn>	[1..1]	CodeSet		240
	Portfolio <Prfl>	[0..1]	Text		240
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	241
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	241
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	241
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	242
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	242
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	242
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		243
	CommonTradeData <CmonTradData>	[0..1]		C18	243
	ContractData <CtrctData>	[0..1]			245
	ContractType <CtrctTp>	[0..1]	CodeSet		245
	AssetClass <AsstClss>	[0..1]	CodeSet		246
	ProductClassification <PdctClssfctn>	[0..1]	±		246
	ProductIdentification <PdctId>	[0..1]	±		246
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		247
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	247
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	248
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	248
	TransactionData <TxData>	[0..1]			248
	UniqueTradeIdentifier <UnqTradId>	[0..1]	Text		249
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		249
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		250
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		250

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Compression <Cmprssn>	[0..1]	Indicator		250
	Price <Pric>	[0..1]	±		250
	NotionalAmount <NtnlAmt>	[0..1]	±		251
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		251
	Quantity <Qty>	[0..1]	±		251
	UpFrontPayment <UpFrntPmt>	[0..1]	±		252
	DeliveryType <DlvryTp>	[0..1]	CodeSet		252
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		252
	EffectiveDate <FctvDt>	[0..1]	Date		252
	MaturityDate <MtrtyDt>	[0..1]	Date		253
	TerminationDate <TermntnDt>	[0..1]	Date		253
	SettlementDate <SttlmDt>	[0..*]	Date		253
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	253
	TradeConfirmation <TradConf>	[0..1]	±		253
	TradeClearing <TradClr>	[0..1]	±	C11	254
	InterestRate <IntrstRate>	[0..1]	±	C13	254
	Currency <Ccy>	[0..1]	±	C5	255
	Commodity <Cmmdty>	[0..1]	±		255
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		256
	Option <Optn>	[0..1]	±	C19	256
	Credit <Cdt>	[0..1]	±		257
	TechnicalAttributes <TechAttrbts>	[0..1]	±		257
	SupplementaryData <SplmtryData>	[0..*]	±	C1	257

#### 8.1.10.6.1 CounterpartySpecificData <CtrPtySpfcData>

*Presence:* [1..2]

*Definition:* Trade transaction data details.

**CounterpartySpecificData <CtrPtySpfcData>** contains the following **CounterpartySpecificData23** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Counterparty <CtrPty>	[1..1]	±		238
	Valuation <Valtn>	[0..1]			238
	ContractValue <CtrctVal>	[1..1]	±		239
	TimeStamp <TmStmp>	[1..1]	DateTime		239
	Type <Tp>	[1..1]	CodeSet		239
	Collateral <Coll>	[0..1]			239
	Collateralisation <Collstn>	[1..1]	CodeSet		240
	Portfolio <Prfl>	[0..1]	Text		240
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	241
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	241
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	241
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	242
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	242
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	242
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		243

#### 8.1.10.6.1.1 Counterparty <CtrPty>

*Presence:* [1..1]

*Definition:* Counterparty data details.

**Counterparty <CtrPty>** contains the following elements (see "[TradeCounterpartyReport9](#)" on page 459 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		460
	OtherCounterparty <OthrCtrPty>	[1..1]	±		460
	Broker <Brkr>	[0..1]	±		461
	SubmittingAgent <SubmitgAgt>	[0..1]	±		461
	ClearingMember <ClrMmb>	[0..1]	±		461
	Beneficiary <Bnfcry>	[0..1]	±		461

#### 8.1.10.6.1.2 Valuation <Valtn>

*Presence:* [0..1]

*Definition:* Data related to contract valuation.

**Valuation <Valtn>** contains the following **ContractValuationData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractValue <CtrctVal>	[1..1]	±		239
	TimeStamp <TmStmp>	[1..1]	DateTime		239
	Type <Tp>	[1..1]	CodeSet		239

#### 8.1.10.6.1.2.1 ContractValue <CtrctVal>

*Presence:* [1..1]

*Definition:* Mark to market valuation of the contract, or mark to model valuation. The CCP's valuation to be used for a cleared trade.

**ContractValue <CtrctVal>** contains the following elements (see "[AmountAndDirection54](#)" on page 166 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2	166
	Sign <Sgn>	[0..1]	Indicator		166

#### 8.1.10.6.1.2.2 TimeStamp <TmStmp>

*Presence:* [1..1]

*Definition:* Date and time of the last valuation.

Usage: For mark-to-market valuation the date and time of publishing of reference prices shall be reported.

*Datatype:* "[ISODateTime](#)" on page 521

#### 8.1.10.6.1.2.3 Type <Tp>

*Presence:* [1..1]

*Definition:* Indicate whether valuation was performed mark to market, mark to model or provided by the CCP.

*Datatype:* "[ValuationType1Code](#)" on page 520

CodeName	Name	Definition
CCPV	CCPValuation	Central counterparty (CCP) valuation.
MTMA	MarkToMarket	Mark to market valuation.
MTMO	MarkToModel	Mark to model valuation.

#### 8.1.10.6.1.3 Collateral <Coll>

*Presence:* [0..1]

*Definition:* Information related to collateral agreement between counterparties.

**Collateral <Coll>** contains the following **TradeCollateralReport1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Collateralisation <Collstn>	[1..1]	CodeSet		240
	Portfolio <Prftl>	[0..1]	Text		240
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	241
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	241
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	241
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	242
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	242
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	242

#### 8.1.10.6.1.3.1 Collateralisation <Collstn>

*Presence:* [1..1]

*Definition:* Information indicating the type of collateral agreement existing between counterparties.

*Datatype:* "CollateralisationType1Code" on page 508

CodeName	Name	Definition
FLCL	FullyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties post initial margin and regularly post variation margin with respect to the derivative transaction.
OWCL	OneWayCollateralised	The collateral agreement between the counterparties stipulates that one counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
PRCL	PartiallyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties regularly post only variation margin with respect to the derivative transaction.
UNCL	Uncollateralised	There is no collateral agreement between the counterparties or the collateral agreement between the counterparties stipulates that no collateral (neither initial margin nor variation margin) has to be posted with respect to the derivative transaction.

#### 8.1.10.6.1.3.2 Portfolio <Prftl>

*Presence:* [0..1]

*Definition:* A unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

*Datatype:* "Max52Text" on page 528

**8.1.10.6.1.3.3 InitialMarginPosted <InitIMrgnPstd>**

*Presence:* [0..1]

*Definition:* Value of the initial margin posted by the reporting counterparty to the other counterparty.

Usage: Where initial margin is posted on a portfolio basis, this field should include the overall value of initial margin posted for the portfolio.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

**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.

**8.1.10.6.1.3.4 VariationMarginPosted <VartnMrgnPstd>**

*Presence:* [0..1]

*Definition:* Value of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.

Usage: Where variation margin is posted on a portfolio basis, this field should include the overall value of variation margin posted for the portfolio.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

**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.

**8.1.10.6.1.3.5 InitialMarginReceived <InitIMrgnRcvd>**

*Presence:* [0..1]

*Definition:* Value of the initial margin received by the reporting counterparty from the other counterparty.

Usage: Where initial margin is received on a portfolio basis, this field should include the overall value of initial margin received for the portfolio.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

**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.

**8.1.10.6.1.3.6 VariationMarginReceived <VartnMrgnRcvd>**

*Presence:* [0..1]

*Definition:* Value of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.

Usage: Where variation margin is received on a portfolio basis, this field should include the overall value of variation margin received for the portfolio.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

**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.

**8.1.10.6.1.3.7 ExcessCollateralPosted <XcssCollPstd>**

*Presence:* [0..1]

*Definition:* Value of collateral posted in excess of the required collateral.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

**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.

**8.1.10.6.1.3.8 ExcessCollateralReceived <XcssCollRcvd>**

*Presence:* [0..1]

*Definition:* Value of collateral received in excess of the required collateral.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

**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.

**8.1.10.6.1.4 ReportingDateTime <RptgDtTm>**

*Presence:* [1..1]

*Definition:* Date and time of reporting to the trade repository as required by regulation.

*Datatype:* "ISODatetime" on page 521

**8.1.10.6.2 CommonTradeData <CmonTradData>**

*Presence:* [0..1]

*Definition:* Trade transaction data details.

*Impacted by:* C18 "OneElementPresentRule"

**CommonTradeData <CmonTradData>** contains the following **CommonTradeDataReport36** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractData <CtrctData>	[0..1]			245
	ContractType <CtrctTp>	[0..1]	CodeSet		245
	AssetClass <AsstClss>	[0..1]	CodeSet		246
	ProductClassification <PdctClssfctn>	[0..1]	±		246
	ProductIdentification <PdctId>	[0..1]	±		246
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		247
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	247
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	248
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	248
	TransactionData <TxData>	[0..1]			248
	UniqueTradeldentifier <UnqTradldr>	[0..1]	Text		249
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		249
	ComplexTradeldentification <CmplxTradld>	[0..1]	Text		250
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		250
	Compression <Cmprssn>	[0..1]	Indicator		250
	Price <Pric>	[0..1]	±		250
	NotionalAmount <NtnlAmt>	[0..1]	±		251
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		251
	Quantity <Qty>	[0..1]	±		251
	UpFrontPayment <UpFrntPmt>	[0..1]	±		252
	DeliveryType <DlvryTp>	[0..1]	CodeSet		252
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		252
	EffectiveDate <FctvDt>	[0..1]	Date		252
	MaturityDate <MtrtyDt>	[0..1]	Date		253
	TerminationDate <TermntnDt>	[0..1]	Date		253
	SettlementDate <SttlmDt>	[0..*]	Date		253
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	253
	TradeConfirmation <TradConf>	[0..1]	±		253
	TradeClearing <TradClr>	[0..1]	±	C11	254
	InterestRate <IntrstRate>	[0..1]	±	C13	254
	Currency <Ccy>	[0..1]	±	C5	255

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Commodity <Cmmdty>	[0..1]	±		255
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		256
	Option <Optn>	[0..1]	±	C19	256
	Credit <Cdt>	[0..1]	±		257

### Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

/ContractData Must be present

Or /TransactionData Must be present

#### 8.1.10.6.2.1 ContractData <CtrctData>

*Presence:* [0..1]

*Definition:* Data specifically related to contract.

**ContractData <CtrctData>** contains the following **ContractType8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractType <CtrctTp>	[0..1]	CodeSet		245
	AssetClass <AsstClss>	[0..1]	CodeSet		246
	ProductClassification <PdctClssfctn>	[0..1]	±		246
	ProductIdentification <PdctId>	[0..1]	±		246
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		247
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	247
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	248
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	248

#### 8.1.10.6.2.1.1 ContractType <CtrctTp>

*Presence:* [0..1]

*Definition:* Classification of information according to contract type.

*Datatype:* "FinancialInstrumentContractType2Code" on page 511

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
FORW	Forward	Contract of type forward.

CodeName	Name	Definition
OPTN	Option	Contract of type option.
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.
OTHR	Other	Contract of other financial instrument contract type.

#### 8.1.10.6.2.1.2 AssetClass <AsstCls>

*Presence:* [0..1]

*Definition:* Specifies the classification according to the asset class of the contract.

*Datatype:* "ProductType4Code" on page 516

CodeName	Name	Definition
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.
EQUI	Equity	Identifies the nature or type of an equity.
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
COMM	Commodity	Identifies categories of instruments that are commodities.
OTHR	Other	Other asset type.

#### 8.1.10.6.2.1.3 ProductClassification <PdctClssfctn>

*Presence:* [0..1]

*Definition:* Specifies the classification of the derivative product.

**ProductClassification <PdctClssfctn>** contains one of the following elements (see "ProductClassification1Choice" on page 430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[1..1]	IdentifierSet		431
Or}	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		431

#### 8.1.10.6.2.1.4 ProductIdentification <PdctId>

*Presence:* [0..1]

*Definition:* Specifies the identification of the derivative product.

**ProductIdentification <PdctId>** contains one of the following elements (see "SecurityIdentification18Choice" on page 502 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		502
Or}	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		502

#### 8.1.10.6.2.1.5 UnderlyingInstrument <UndrlygInstrm>

*Presence:* [0..1]

*Definition:* Unique identification to identify the direct underlying instrument based on its type.

**UnderlyingInstrument <UndrlygInstrm>** contains one of the following elements (see "SecurityIdentification34Choice" on page 496 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		496
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		496
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		497
Or	BasketConstituents <BsktCnstnts>	[1..*]	±		497
Or	Index <Idx>	[1..1]			497
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		497
Or	Name <Nm>	[1..1]	Text		497
Or}	Index <Idx>	[1..1]	CodeSet		498
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		500

#### 8.1.10.6.2.1.6 NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>

*Presence:* [0..1]

*Definition:* Currency of the notional amount.

*Usage:* In the case of an interest rate or currency derivative contract, this will be the notional currency of first leg.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 504

#### 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.

#### 8.1.10.6.2.1.7 NotionalCurrencySecondLeg <NtnlCcyScndLeg>

*Presence:* [0..1]

*Definition:* Other currency of the notional amount.

*Usage:* In the case of an interest rate or currency derivative contract, this will be the notional currency of the second leg.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 504

##### 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.

#### 8.1.10.6.2.1.8 DeliverableCurrency <DlvrblCcy>

*Presence:* [0..1]

*Definition:* Specifies the currency to be delivered.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 504

##### 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.

#### 8.1.10.6.2.2 TransactionData <TxData>

*Presence:* [0..1]

*Definition:* Data related specifically to the transaction.

**TransactionData <TxData>** contains the following **TradeTransaction27** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier <UnqTradldr>	[0..1]	Text		249
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		249
	ComplexTradeIdentification <CmplxTradld>	[0..1]	Text		250
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		250
	Compression <Cmprssn>	[0..1]	Indicator		250
	Price <Pric>	[0..1]	±		250
	NotionalAmount <NtnlAmt>	[0..1]	±		251
	PriceMultiplier <PricMltpl>	[0..1]	Quantity		251
	Quantity <Qty>	[0..1]	±		251
	UpFrontPayment <UpFrntPmt>	[0..1]	±		252
	DeliveryType <DlvryTp>	[0..1]	CodeSet		252
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		252
	EffectiveDate <FctvDt>	[0..1]	Date		252
	MaturityDate <MtrtyDt>	[0..1]	Date		253
	TerminationDate <TermntnDt>	[0..1]	Date		253
	SettlementDate <SttlmDt>	[0..*]	Date		253
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	253
	TradeConfirmation <TradConf>	[0..1]	±		253
	TradeClearing <TradClr>	[0..1]	±	C11	254
	InterestRate <IntrstRate>	[0..1]	±	C13	254
	Currency <Ccy>	[0..1]	±	C5	255
	Commodity <Cmmdty>	[0..1]	±		255
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		256
	Option <Optn>	[0..1]	±	C19	256
	Credit <Cdt>	[0..1]	±		257

#### 8.1.10.6.2.2.1 UniqueTradeIdentifier <UnqTradldr>

*Presence:* [0..1]

*Definition:* Unique trade Identifier (UTI) as agreed with the counterparty.

*Datatype:* "Max52Text" on page 528

#### 8.1.10.6.2.2.2 ReportTrackingNumber <RptTrckgNb>

*Presence:* [0..1]

*Definition:* Unique number to indicate a group of reports which relate to the same execution.

*Datatype:* "Max52Text" on page 528

#### **8.1.10.6.2.2.3 ComplexTradIdentification <CmplxTradId>**

*Presence:* [0..1]

*Definition:* Identification, internal to the reporting firm to identify all the reports related to the same execution of a combination of financial instruments. The code must be unique for the firm for the group of reports for the execution.

Usage: Field only applies when the instrument is complex.

*Datatype:* "Max35Text" on page 528

#### **8.1.10.6.2.2.4 TradingVenue <TradgVn>**

*Presence:* [0..1]

*Definition:* Venue of execution identified by a unique code for this venue.

In case of a contract concluded OTC, it has to be identified using specific MIC codes designating OTC transactions.

*Datatype:* "MICIdentifier" on page 523

#### **8.1.10.6.2.2.5 Compression <Cmprssn>**

*Presence:* [0..1]

*Definition:* Identifies whether the contract results from a compression operation or not.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 524):

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

#### **8.1.10.6.2.2.6 Price <Pric>**

*Presence:* [0..1]

*Definition:* Indicates the price per derivative excluding, where applicable, commission and accrued interest.

**Price <Pric>** contains one of the following elements (see "[SecuritiesTransactionPrice10Choice](#)" on page 466 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		467
Or	Unit <Unit>	[1..1]	Quantity		467
Or	Percentage <Pctg>	[1..1]	Rate		467
Or	Yield <Yld>	[1..1]	Rate		467
Or	PendingPrice <PdgPric>	[1..1]	CodeSet		467
Or)	Other <Othr>	[1..1]		C8	468
	Value <Val>	[0..1]	Quantity		468
	Type <Tp>	[0..1]	Text		468

#### 8.1.10.6.2.2.7 NotionalAmount <NtnIAmt>

*Presence:* [0..1]

*Definition:* Reference amount from which contractual payments are determined.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

**NotionalAmount <NtnIAmt>** contains the following elements (see "[AmountAndDirection56](#)" on page 165 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		166
	Sign <Sgn>	[0..1]	Indicator		166

#### 8.1.10.6.2.2.8 PriceMultiplier <PricMltplr>

*Presence:* [0..1]

*Definition:* Number of units of the underlying instrument represented by a single derivative contract.

*Datatype:* "[LongFraction21DecimalNumber](#)" on page 525

#### 8.1.10.6.2.2.9 Quantity <Qty>

*Presence:* [0..1]

*Definition:* Number of units of the financial instrument, that is, the nominal value.

**Quantity <Qty>** contains one of the following elements (see "[FinancialInstrumentQuantity30Choice](#)" on page 469 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		469
Or	NominalValue <NmnlVal>	[1..1]	Amount		470
Or}	MonetaryValue <MntryVal>	[1..1]	Amount		470

#### 8.1.10.6.2.2.10 UpFrontPayment <UpFrntPmt>

*Presence:* [0..1]

*Definition:* Amount of money of any up-front payment the reporting counterparty made or received.

Usage: The negative symbol to be used to indicate that the payment was made, not received.

**UpFrontPayment <UpFrntPmt>** contains the following elements (see "[AmountAndDirection56](#)" on page 165 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		166
	Sign <Sgn>	[0..1]	Indicator		166

#### 8.1.10.6.2.2.11 DeliveryType <DlvryTp>

*Presence:* [0..1]

*Definition:* Indicates whether the financial instrument is settled physically or in cash or decided at expiration time by counterparty.

*Datatype:* "[PhysicalTransferType4Code](#)" on page 516

CodeName	Name	Definition
PHYS	Physical	Physical transfer.
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

#### 8.1.10.6.2.2.12 ExecutionDateTime <ExctnDtTm>

*Presence:* [0..1]

*Definition:* Indicates the date and time when the contract was executed.

*Datatype:* "[ISODatetime](#)" on page 521

#### 8.1.10.6.2.2.13 EffectiveDate <FctvDt>

*Presence:* [0..1]

*Definition:* Indicates the date when obligations under the contract come into effect.

*Datatype:* "[ISODate](#)" on page 521

**8.1.10.6.2.2.14 MaturityDate <MtrtyDt>**

*Presence:* [0..1]

*Definition:* Indicates the original date of expiry of the reported contract.

Usage:

An early termination shall not be reported in this field.

*Datatype:* ["ISODate" on page 521](#)

**8.1.10.6.2.2.15 TerminationDate <TermntnDt>**

*Presence:* [0..1]

*Definition:* Indicates the date in the case of an early termination of the reported contract.

*Datatype:* ["ISODate" on page 521](#)

**8.1.10.6.2.2.16 SettlementDate <SttlmDt>**

*Presence:* [0..\*]

*Definition:* Indicates the date of settlement of the underlying.

*Datatype:* ["ISODate" on page 521](#)

**8.1.10.6.2.2.17 MasterAgreement <MstrAgrmt>**

*Presence:* [0..1]

*Definition:* Details related to the Master agreement.

*Impacted by:* [C9 "OneElementPresentRule"](#)

**MasterAgreement <MstrAgrmt>** contains the following elements (see ["MasterAgreement5" on page 165](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[0..1]	Text		165
	Version <Vrsn>	[0..1]	Text		165

**Constraints**

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

    /Type Must be present

Or     /Version Must be present

**8.1.10.6.2.2.18 TradeConfirmation <TradConf>**

*Presence:* [0..1]

*Definition:* Provides information on whether the contract was electronically confirmed, non-electronically confirmed or remains unconfirmed.

**TradeConfirmation <TradConf>** contains one of the following elements (see "[TradeConfirmation2Choice](#)" on page 430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Confirmed <Confid>	[1..1]	±	C10	430
Or}	NonConfirmed <NonConfid>	[1..1]	±		430

#### 8.1.10.6.2.2.19 TradeClearing <TradClr>

*Presence:* [0..1]

*Definition:* Information related to clearing of the reported contract.

*Impacted by:* [C11 "OneElementPresentRule"](#)

**TradeClearing <TradClr>** contains the following elements (see "[TradeClearing3](#)" on page 427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingObligation <ClrOblgtn>	[0..1]	CodeSet		427
	ClearingStatus <ClrSts>	[0..1]			428
{Or	Cleared <Clrd>	[1..1]	±	C12	428
Or}	NonCleared <NonClrd>	[1..1]	CodeSet		428
	IntraGroup <IntraGrp>	[0..1]	Indicator		429

#### Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True  
 /ClearingObligation Must be present  
 Or /ClearingStatus Must be present  
 Or /IntraGroup Must be present

#### 8.1.10.6.2.2.20 InterestRate <IntrstRate>

*Presence:* [0..1]

*Definition:* Information related to interest rate asset class type.

*Impacted by:* [C13 "OneElementPresentRule"](#)

**InterestRate <IntrstRate>** contains the following elements (see "[InterestRateLegs7](#)" on page 471 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FirstLeg <FrstLeg>	[0..1]	±		471
	SecondLeg <ScndLeg>	[0..1]	±		471

**Constraints**

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

    /FirstLeg Must be present

Or      /SecondLeg Must be present

**8.1.10.6.2.21 Currency <Ccy>**

*Presence:* [0..1]

*Definition:* Information related to currency asset class type.

*Impacted by:* C5 "ExchangeRatePresenceRule"

**Currency <Ccy>** contains the following elements (see "CurrencyExchange10" on page 175 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverableCrossCurrency <DlvrbICrossCcy>	[0..1]	CodeSet	C2	175
	ExchangeRate <XchgRate>	[0..1]	Rate		175
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		176
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		176

**Constraints**

- **ExchangeRatePresenceRule**

ExchangeRate must be present or ForwardExchangeRate must be present.

Following Must be True

    /ExchangeRate Must be present

Or      /ForwardExchangeRate Must be present

**8.1.10.6.2.22 Commodity <Cmmdty>**

*Presence:* [0..1]

*Definition:* Information related to commodity asset class type.

**Commodity <Cmmdty>** contains one of the following elements (see "[AssetClassCommodity2Choice](#)" on page 167 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <Agrcltrl>	[1..1]	CodeSet		167
Or	Energy <Nrgy>	[1..1]	CodeSet		167
Or	Environmental <Envttl>	[1..1]	CodeSet		168
Or	Freight <Frght>	[1..1]	CodeSet		168
Or	Index <Indx>	[1..1]	CodeSet		168
Or	Metal <Metl>	[1..1]	CodeSet		168
Or	Exotic <Extc>	[1..1]	CodeSet		169
Or}	Other <Othr>	[1..1]	CodeSet		169

#### 8.1.10.6.2.2.23 EnergySpecificAttributes <NrgySpfcAttrbts>

*Presence:* [0..1]

*Definition:* Attributes specific for derivative contracts related to natural gas and electricity delivered in the European Union.

**EnergySpecificAttributes <NrgySpfcAttrbts>** contains the following elements (see "[EnergySpecificAttribute5](#)" on page 169 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryPointOrZone <DivryPtOrZone>	[0..*]	±		169
	InterConnectionPoint <IntrCnnctnPt>	[0..1]	±		170
	LoadType <LdTp>	[0..1]	CodeSet		170
	DeliveryAttribute <DivryAttr>	[0..*]	±		170

#### 8.1.10.6.2.2.24 Option <Optn>

*Presence:* [0..1]

*Definition:* Information related to credit derivative asset class type.

*Impacted by:* [C19 "OptionOrSwaptionAttributePresenceRule"](#)

**Option <Optn>** contains the following elements (see "[OptionOrSwaption4](#)" on page 181 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OptionType <OptnTp>	[0..1]	CodeSet		181
	StrikePrice <StrkPric>	[0..1]	±		181
	OptionExerciseStyle <OptnExrcStyle>	[0..*]	CodeSet		182
	MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>	[0..1]	Date		182

**Constraints**

- **OptionOrSwaptionAttributePresenceRule**

OptionType or StrikePrice or OptionExerciseStyle must be present.

Following Must be True

```

/OptionType Must be present
Or   /StrikePrice Must be present
Or   /OptionExerciseStyle[*] Must be present

```

**8.1.10.6.2.2.25 Credit <Cdt>**

*Presence:* [0..1]

*Definition:* Information related to credit derivative asset class type.

**Credit <Cdt>** contains the following elements (see "[CreditDerivative2](#)" on page 425 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Seniority <Snrty>	[0..1]	CodeSet		425
	ReferenceParty <RefPty>	[0..1]	±		425
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		426
	CalculationBasis <ClctnBsis>	[0..1]	Text		426
	Series <Srs>	[0..1]	Quantity		426
	Version <Vrsn>	[0..1]	Quantity		426
	IndexFactor <IndxFctr>	[0..1]	Rate		426
	Tranche <Trch>	[0..1]	±		427

**8.1.10.6.3 TechnicalAttributes <TechAttrbts>**

*Presence:* [0..1]

*Definition:* Specifies technical attributes of the message.

**TechnicalAttributes <TechAttrbts>** contains the following elements (see "[TechnicalAttributes1](#)" on page 449 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReconciliationFlag <RcncltnFlg>	[0..1]	CodeSet		449

**8.1.10.6.4 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 184 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		184
	Envelope <Envlp>	[1..1]	(External Schema)		184

#### 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.

### 8.1.10.7 TradePositionComponent5

*Definition:* Provides details of a component report on a trade position.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			261
	Counterparty <CtrPty>	[1..1]			261
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		262
	OtherCounterparty <OthrCtrPty>	[1..1]	±		262
	Broker <Brkr>	[0..1]	±		263
	SubmittingAgent <SubmitgAgt>	[0..1]	±		263
	ClearingMember <ClrMmb>	[0..1]	±		263
	Beneficiary <Bnfcry>	[1..1]	±		264
	Valuation <Valtn>	[0..1]		C7	264
	ContractValue <CtrctVal>	[0..1]	±		264
	TimeStamp <TmStmp>	[0..1]	DateTime		265
	Type <Tp>	[0..1]	CodeSet		265
	Collateral <Coll>	[0..1]			265
	Collateralisation <Collstn>	[0..1]	CodeSet		265
	Portfolio <Prfl>	[0..1]	Text		266
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	266
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	266
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	267
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	267
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	268
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	268
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		268
	CommonTradeData <CmonTradData>	[1..1]			268
	ContractData <CtrctData>	[0..1]			270
	ContractType <CtrctTp>	[0..1]	CodeSet		270
	AssetClass <AsstClss>	[0..1]	CodeSet		271
	ProductClassification <PdctClssfctn>	[0..1]	±		271
	ProductIdentification <PdctId>	[0..1]	±		271
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		271
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	272
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	272

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverableCurrency <DlvrlCcy>	[0..1]	CodeSet	C1	273
	TransactionData <TxData>	[1..1]			273
	UniqueTradeIdentifier <UnqTradId>	[1..1]	Text		274
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		275
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		275
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		275
	Compression <Cmprssn>	[0..1]	Indicator		275
	Price <Pric>	[1..1]	±		275
	NotionalAmount <NtnlAmt>	[1..1]	±		276
	PriceMultiplier <PricMltplr>	[1..1]	Quantity		276
	Quantity <Qty>	[1..1]	±		276
	UpFrontPayment <UpFrntPmt>	[0..1]	±		277
	DeliveryType <DlvryTp>	[1..1]	CodeSet		277
	ExecutionDateTime <ExctnDtTm>	[1..1]	DateTime		277
	EffectiveDate <FctvDt>	[1..1]	Date		277
	MaturityDate <MtrtyDt>	[0..1]	Date		278
	TerminationDate <TermntnDt>	[0..1]	Date		278
	SettlementDate <SttlmDt>	[0..*]	Date		278
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	278
	TradeConfirmation <TradConf>	[1..1]			278
{Or	Confirmed <Confd>	[1..1]	±		279
Or}	NonConfirmed <NonConfd>	[1..1]	±		279
	TradeClearing <TradClr>	[1..1]	±	C11	279
	InterestRate <IntrstRate>	[0..1]	±	C13	280
	Currency <Ccy>	[0..1]	±	C5	280
	Commodity <Cmmdty>	[0..1]	±		281
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		281
	Option <Optn>	[0..1]	±	C19	281
	Credit <Cdt>	[0..1]	±		282
	TechnicalAttributes <TechAttrbts>	[0..1]	±		282
	SupplementaryData <SplmtryData>	[0..*]	±	C1	283

**8.1.10.7.1 CounterpartySpecificData <CtrPtySpfcData>***Presence:* [1..2]*Definition:* Counterparty data details.**CounterpartySpecificData <CtrPtySpfcData>** contains the following **CounterpartySpecificData24** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Counterparty <CtrPty>	[1..1]			261
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		262
	OtherCounterparty <OthrCtrPty>	[1..1]	±		262
	Broker <Brkr>	[0..1]	±		263
	SubmittingAgent <SubmitgAgt>	[0..1]	±		263
	ClearingMember <ClrMmb>	[0..1]	±		263
	Beneficiary <Bnfcry>	[1..1]	±		264
	Valuation <Valtn>	[0..1]		C7	264
	ContractValue <CtrctVal>	[0..1]	±		264
	TimeStamp <TmStmp>	[0..1]	DateTime		265
	Type <Tp>	[0..1]	CodeSet		265
	Collateral <Coll>	[0..1]			265
	Collateralisation <Collstn>	[0..1]	CodeSet		265
	Portfolio <Prfl>	[0..1]	Text		266
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	266
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	266
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	267
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	267
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	268
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	268
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		268

**8.1.10.7.1.1 Counterparty <CtrPty>***Presence:* [1..1]*Definition:* Data specific to counterparties of the reported transaction/position.

**Counterparty <CtrPty>** contains the following **TradeCounterpartyReport10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		262
	OtherCounterparty <OthrCtrPty>	[1..1]	±		262
	Broker <Brkr>	[0..1]	±		263
	SubmittingAgent <SubmitgAgt>	[0..1]	±		263
	ClearingMember <ClrMmb>	[0..1]	±		263
	Beneficiary <Bnfcry>	[1..1]	±		264

#### 8.1.10.7.1.1.1 ReportingCounterparty <RptgCtrPty>

*Presence:* [1..1]

*Definition:* Identification of the reporting counterparty.

**ReportingCounterparty <RptgCtrPty>** contains the following elements (see "[Counterparty27](#)" on [page 489](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			489
{Or	LEI <LEI>	[1..1]	IdentifierSet		489
Or}	Other <Othr>	[1..1]			490
	Identification <Id>	[1..1]			490
{Or	ClientIdentification <ClntId>	[1..1]	Text		490
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	490
	Name <Nm>	[0..1]	Text		491
	Domicile <Dmcl>	[0..1]	Text		491
	Nature <Ntr>	[1..1]	±		491
	TradingCapacity <TradgCpcty>	[1..1]	CodeSet		491
	CounterpartySide <CtrPtySd>	[1..1]	CodeSet		492

#### 8.1.10.7.1.1.2 OtherCounterparty <OthrCtrPty>

*Presence:* [1..1]

*Definition:* Identification of the other counterparty in the transaction.

**OtherCounterparty <OthrCtrPty>** contains the following elements (see "[Counterparty28](#)" on page 488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		488
	Country <Ctry>	[1..1]	CodeSet	C4	488

#### 8.1.10.7.1.1.3 Broker <Brkr>

*Presence:* [0..1]

*Definition:* Identification of the broker as an intermediary for the reporting counterparty.

**Broker <Brkr>** contains one of the following elements (see "[OrganisationIdentification9Choice](#)" on page 452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		452
Or	ClientIdentification <ClntId>	[1..1]	Text		452
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	452

#### 8.1.10.7.1.1.4 SubmittingAgent <SubmitAggt>

*Presence:* [0..1]

*Definition:* Identification of the submitting agent in the case where the reporting counterparty has delegated the submission of the report to a third party or to the other counterparty.

**SubmittingAgent <SubmitAggt>** contains one of the following elements (see "[OrganisationIdentification9Choice](#)" on page 452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		452
Or	ClientIdentification <ClntId>	[1..1]	Text		452
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	452

#### 8.1.10.7.1.1.5 ClearingMember <ClrMmb>

*Presence:* [0..1]

*Definition:* Identification of the clearing member in the case where the trade is cleared.

**ClearingMember <ClrMmb>** contains one of the following elements (see "[OrganisationIdentification9Choice](#)" on page 452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		452
Or	ClientIdentification <ClntId>	[1..1]	Text		452
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	452

**8.1.10.7.1.1.6 Beneficiary <Bnfcry>***Presence:* [1..1]*Definition:* Identification of the beneficiary who is subject to the rights and obligations arising from the contract.**Beneficiary <Bnfcry>** contains one of the following elements (see "[OrganisationIdentification9Choice](#)" on page 452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		452
Or	ClientIdentification <ClntId>	[1..1]	Text		452
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	452

**8.1.10.7.1.2 Valuation <Valtn>***Presence:* [0..1]*Definition:* Data specific to the valuation of the transaction.*Impacted by:* [C7 "OneElementPresentRule"](#)**Valuation <Valtn>** contains the following **ContractValuationData3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractValue <CtrctVal>	[0..1]	±		264
	TimeStamp <TmStmp>	[0..1]	DateTime		265
	Type <Tp>	[0..1]	CodeSet		265

**Constraints**• **OneElementPresentRule**

At least one of the 3 elements must be present.

```

Following Must be True
  /ContractValue Must be present
Or   /TimeStamp Must be present
Or   /Type Must be present

```

**8.1.10.7.1.2.1 ContractValue <CtrctVal>***Presence:* [0..1]*Definition:* Mark to market valuation of the contract, or mark to model valuation. The CCP's valuation to be used for a cleared trade.**ContractValue <CtrctVal>** contains the following elements (see "[AmountAndDirection54](#)" on page 166 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2	166
	Sign <Sgn>	[0..1]	Indicator		166

**8.1.10.7.1.2.2 TimeStamp <TmStmp>***Presence:* [0..1]*Definition:* Date and time of the last valuation.

Usage: For mark-to-market valuation the date and time of publishing of reference prices shall be reported.

*Datatype:* "ISODatetime" on page 521**8.1.10.7.1.2.3 Type <Tp>***Presence:* [0..1]*Definition:* Indicate whether valuation was performed mark to market, mark to model or provided by the CCP.*Datatype:* "ValuationType1Code" on page 520

CodeName	Name	Definition
CCPV	CCPValuation	Central counterparty (CCP) valuation.
MTMA	MarkToMarket	Mark to market valuation.
MTMO	MarkToModel	Mark to model valuation.

**8.1.10.7.1.3 Collateral <Coll>***Presence:* [0..1]*Definition:* Information related to collateral agreement existing between counterparties.**Collateral <Coll>** contains the following **TradeCollateralReport2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Collateralisation <Collstn>	[0..1]	CodeSet		265
	Portfolio <Prfl>	[0..1]	Text		266
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	266
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	266
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	267
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	267
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	268
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	268

**8.1.10.7.1.3.1 Collateralisation <Collstn>***Presence:* [0..1]*Definition:* Information indicating the type of collateral agreement existing between counterparties.*Datatype:* "CollateralisationType1Code" on page 508

CodeName	Name	Definition
FLCL	FullyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties post initial margin and regularly post variation margin with respect to the derivative transaction.
OWCL	OneWayCollateralised	The collateral agreement between the counterparties stipulates that one counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
PRCL	PartiallyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties regularly post only variation margin with respect to the derivative transaction.
UNCL	Uncollateralised	There is no collateral agreement between the counterparties or the collateral agreement between the counterparties stipulates that no collateral (neither initial margin nor variation margin) has to be posted with respect to the derivative transaction.

#### 8.1.10.7.1.3.2 Portfolio <Prftl>

*Presence:* [0..1]

*Definition:* A unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

*Datatype:* "Max52Text" on page 528

#### 8.1.10.7.1.3.3 InitialMarginPosted <InitlMrgnPstd>

*Presence:* [0..1]

*Definition:* Value of the initial margin posted by the reporting counterparty to the other counterparty.

*Usage:* Where initial margin is posted on a portfolio basis, this field should include the overall value of initial margin posted for the portfolio.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

#### 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.

#### 8.1.10.7.1.3.4 VariationMarginPosted <VartnMrgnPstd>

*Presence:* [0..1]

*Definition:* Value of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.

*Usage:* Where variation margin is posted on a portfolio basis, this field should include the overall value of variation margin posted for the portfolio.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

#### 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.

#### 8.1.10.7.1.3.5 InitialMarginReceived <InitlMrgnRcvd>

*Presence:* [0..1]

*Definition:* Value of the initial margin received by the reporting counterparty from the other counterparty.

*Usage:* Where initial margin is received on a portfolio basis, this field should include the overall value of initial margin received for the portfolio.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

#### 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.

#### 8.1.10.7.1.3.6 VariationMarginReceived <VartnMrgnRcvd>

*Presence:* [0..1]

*Definition:* Value of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.

*Usage:* Where variation margin is received on a portfolio basis, this field should include the overall value of variation margin received for the portfolio.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

**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.

**8.1.10.7.1.3.7 ExcessCollateralPosted <XcssCollPstd>**

*Presence:* [0..1]

*Definition:* Value of collateral posted in excess of the required collateral.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

**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.

**8.1.10.7.1.3.8 ExcessCollateralReceived <XcssCollRcvd>**

*Presence:* [0..1]

*Definition:* Value of collateral received in excess of the required collateral.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

**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.

**8.1.10.7.1.4 ReportingDateTime <RptgDtTm>**

*Presence:* [1..1]

*Definition:* Date and time of reporting to the trade repository as required by regulation.

*Datatype:* "ISODatetime" on page 521

**8.1.10.7.2 CommonTradeData <CmonTradData>**

*Presence:* [1..1]

*Definition:* Contract and transaction trade data details.

**CommonTradeData <CmonTradData>** contains the following **CommonTradeDataReport38** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractData <CtrctData>	[0..1]			270
	ContractType <CtrctTp>	[0..1]	CodeSet		270
	AssetClass <AsstClss>	[0..1]	CodeSet		271
	ProductClassification <PdctClssfctn>	[0..1]	±		271
	ProductIdentification <PdctId>	[0..1]	±		271
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		271
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	272
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	272
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	273
	TransactionData <TxData>	[1..1]			273
	UniqueTradeldentifier <UnqTradldr>	[1..1]	Text		274
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		275
	ComplexTradeldentification <CmplxTradld>	[0..1]	Text		275
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		275
	Compression <Cmprssn>	[0..1]	Indicator		275
	Price <Pric>	[1..1]	±		275
	NotionalAmount <NtnlAmt>	[1..1]	±		276
	PriceMultiplier <PricMltplr>	[1..1]	Quantity		276
	Quantity <Qty>	[1..1]	±		276
	UpFrontPayment <UpFrntPmt>	[0..1]	±		277
	DeliveryType <DlvryTp>	[1..1]	CodeSet		277
	ExecutionDateTime <ExctnDtTm>	[1..1]	DateTime		277
	EffectiveDate <FctvDt>	[1..1]	Date		277
	MaturityDate <MtrtyDt>	[0..1]	Date		278
	TerminationDate <TermntnDt>	[0..1]	Date		278
	SettlementDate <SttlmDt>	[0..*]	Date		278
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	278
	TradeConfirmation <TradConf>	[1..1]			278
{Or	Confirmed <Conf>	[1..1]	±		279
Or}	NonConfirmed <NonConf>	[1..1]	±		279
	TradeClearing <TradClr>	[1..1]	±	C11	279

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InterestRate <IntrstRate>	[0..1]	±	C13	280
	Currency <Ccy>	[0..1]	±	C5	280
	Commodity <Cmmdty>	[0..1]	±		281
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		281
	Option <Optn>	[0..1]	±	C19	281
	Credit <Cdt>	[0..1]	±		282

#### 8.1.10.7.2.1 ContractData <CtrctData>

*Presence:* [0..1]

*Definition:* Data related to a trade contract.

**ContractData <CtrctData>** contains the following **ContractType8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractType <CtrctTp>	[0..1]	CodeSet		270
	AssetClass <AsstClss>	[0..1]	CodeSet		271
	ProductClassification <PdctClssfctn>	[0..1]	±		271
	ProductIdentification <PdctId>	[0..1]	±		271
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		271
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	272
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	272
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	273

#### 8.1.10.7.2.1.1 ContractType <CtrctTp>

*Presence:* [0..1]

*Definition:* Classification of information according to contract type.

*Datatype:* "FinancialInstrumentContractType2Code" on page 511

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
FORW	Forward	Contract of type forward.
OPTN	Option	Contract of type option.
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.

CodeName	Name	Definition
OTHR	Other	Contract of other financial instrument contract type.

#### 8.1.10.7.2.1.2 AssetClass <AsstCls>

*Presence:* [0..1]

*Definition:* Specifies the classification according to the asset class of the contract.

*Datatype:* "ProductType4Code" on page 516

CodeName	Name	Definition
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.
EQUI	Equity	Identifies the nature or type of an equity.
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
COMM	Commodity	Identifies categories of instruments that are commodities.
OTHR	Other	Other asset type.

#### 8.1.10.7.2.1.3 ProductClassification <PdctClsfctn>

*Presence:* [0..1]

*Definition:* Specifies the classification of the derivative product.

**ProductClassification <PdctClsfctn>** contains one of the following elements (see "ProductClassification1Choice" on page 430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClsfctnFinInstrm>	[1..1]	IdentifierSet		431
Or}	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		431

#### 8.1.10.7.2.1.4 ProductIdentification <PdctId>

*Presence:* [0..1]

*Definition:* Specifies the identification of the derivative product.

**ProductIdentification <PdctId>** contains one of the following elements (see "SecurityIdentification18Choice" on page 502 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		502
Or}	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		502

#### 8.1.10.7.2.1.5 UnderlyingInstrument <UndrlygInstrm>

*Presence:* [0..1]

*Definition:* Unique identification to identify the direct underlying instrument based on its type.

**UnderlyingInstrument <UndrlygInstrm>** contains one of the following elements (see "SecurityIdentification34Choice" on page 496 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		496
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		496
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		497
Or	BasketConstituents <BsktCnstnts>	[1..*]	±		497
Or	Index <Indx>	[1..1]			497
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		497
Or	Name <Nm>	[1..1]	Text		497
Or}	Index <Indx>	[1..1]	CodeSet		498
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		500

#### 8.1.10.7.2.1.6 NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>

*Presence:* [0..1]

*Definition:* Currency of the notional amount.

*Usage:* In the case of an interest rate or currency derivative contract, this will be the notional currency of first leg.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 504

#### 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.

#### 8.1.10.7.2.1.7 NotionalCurrencySecondLeg <NtnlCcyScndLeg>

*Presence:* [0..1]

*Definition:* Other currency of the notional amount.

*Usage:* In the case of an interest rate or currency derivative contract, this will be the notional currency of the second leg.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 504

**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.

**8.1.10.7.2.1.8 DeliverableCurrency <DlvrblCcy>**

*Presence:* [0..1]

*Definition:* Specifies the currency to be delivered.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 504

**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.

**8.1.10.7.2.2 TransactionData <TxData>**

*Presence:* [1..1]

*Definition:* Data related to a trade transaction.

**TransactionData <TxData>** contains the following **TradeTransaction28** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier <UnqTradldr>	[1..1]	Text		274
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		275
	ComplexTradeIdentification <CmplxTradld>	[0..1]	Text		275
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		275
	Compression <Cmprssn>	[0..1]	Indicator		275
	Price <Pric>	[1..1]	±		275
	NotionalAmount <NtnlAmt>	[1..1]	±		276
	PriceMultiplier <PricMltpl>	[1..1]	Quantity		276
	Quantity <Qty>	[1..1]	±		276
	UpFrontPayment <UpFrntPmt>	[0..1]	±		277
	DeliveryType <DlvryTp>	[1..1]	CodeSet		277
	ExecutionDateTime <ExctnDtTm>	[1..1]	DateTime		277
	EffectiveDate <FctvDt>	[1..1]	Date		277
	MaturityDate <MtrtyDt>	[0..1]	Date		278
	TerminationDate <TermntnDt>	[0..1]	Date		278
	SettlementDate <SttlmDt>	[0..*]	Date		278
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	278
	TradeConfirmation <TradConf>	[1..1]			278
{Or	Confirmed <Conf>	[1..1]	±		279
Or}	NonConfirmed <NonConf>	[1..1]	±		279
	TradeClearing <TradClr>	[1..1]	±	C11	279
	InterestRate <IntrstRate>	[0..1]	±	C13	280
	Currency <Ccy>	[0..1]	±	C5	280
	Commodity <Cmmdty>	[0..1]	±		281
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		281
	Option <Optn>	[0..1]	±	C19	281
	Credit <Cdt>	[0..1]	±		282

**8.1.10.7.2.2.1 UniqueTradeIdentifier <UnqTradldr>***Presence:* [1..1]*Definition:* Unique trade Identifier (UTI) as agreed with the counterparty.*Datatype:* "Max52Text" on page 528

**8.1.10.7.2.2.2 ReportTrackingNumber <RptTrckgNb>**

*Presence:* [0..1]

*Definition:* Unique number to indicate a group of reports which relate to the same execution.

*Datatype:* "Max52Text" on page 528

**8.1.10.7.2.2.3 ComplexTradeldentification <CmplxTradld>**

*Presence:* [0..1]

*Definition:* Identification, internal to the reporting firm to identify all the reports related to the same execution of a combination of financial instruments. The code must be unique for the firm for the group of reports for the execution.

Usage: Field only applies when the instrument is complex.

*Datatype:* "Max35Text" on page 528

**8.1.10.7.2.2.4 TradingVenue <TradgVn>**

*Presence:* [0..1]

*Definition:* Venue of execution identified by a unique code for this venue.

In case of a contract concluded OTC, it has to be identified using specific MIC codes designating OTC transactions.

*Datatype:* "MICIdentifier" on page 523

**8.1.10.7.2.2.5 Compression <Cmprssn>**

*Presence:* [0..1]

*Definition:* Identifies whether the contract results from a compression operation or not.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 524):

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

**8.1.10.7.2.2.6 Price <Pric>**

*Presence:* [1..1]

*Definition:* Indicates the price per derivative excluding, where applicable, commission and accrued interest.

**Price <Pric>** contains one of the following elements (see "[SecuritiesTransactionPrice10Choice](#)" on page 466 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		467
Or	Unit <Unit>	[1..1]	Quantity		467
Or	Percentage <Pctg>	[1..1]	Rate		467
Or	Yield <Yld>	[1..1]	Rate		467
Or	PendingPrice <PdgPric>	[1..1]	CodeSet		467
Or}	Other <Othr>	[1..1]		C8	468
	Value <Val>	[0..1]	Quantity		468
	Type <Tp>	[0..1]	Text		468

#### 8.1.10.7.2.2.7 NotionalAmount <NtnIAmt>

*Presence:* [1..1]

*Definition:* Reference amount from which contractual payments are determined.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

**NotionalAmount <NtnIAmt>** contains the following elements (see "[AmountAndDirection56](#)" on page 165 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		166
	Sign <Sgn>	[0..1]	Indicator		166

#### 8.1.10.7.2.2.8 PriceMultiplier <PricMltplr>

*Presence:* [1..1]

*Definition:* Number of units of the underlying instrument represented by a single derivative contract.

*Datatype:* "[LongFraction21DecimalNumber](#)" on page 525

#### 8.1.10.7.2.2.9 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Number of units of the financial instrument, that is, the nominal value.

**Quantity <Qty>** contains one of the following elements (see "[FinancialInstrumentQuantity30Choice](#)" on page 469 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		469
Or	NominalValue <NmnlVal>	[1..1]	Amount		470
Or}	MonetaryValue <MntryVal>	[1..1]	Amount		470

#### 8.1.10.7.2.2.10 UpFrontPayment <UpFrntPmt>

*Presence:* [0..1]

*Definition:* Amount of money of any up-front payment the reporting counterparty made or received.

Usage: The negative symbol to be used to indicate that the payment was made, not received.

**UpFrontPayment <UpFrntPmt>** contains the following elements (see "[AmountAndDirection56](#)" on page 165 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		166
	Sign <Sgn>	[0..1]	Indicator		166

#### 8.1.10.7.2.2.11 DeliveryType <DlvryTp>

*Presence:* [1..1]

*Definition:* Indicates whether the financial instrument is settled physically or in cash or decided at expiration time by counterparty.

*Datatype:* "[PhysicalTransferType4Code](#)" on page 516

CodeName	Name	Definition
PHYS	Physical	Physical transfer.
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

#### 8.1.10.7.2.2.12 ExecutionDateTime <ExctnDtTm>

*Presence:* [1..1]

*Definition:* Indicates the date and time when the contract was executed.

*Datatype:* "[ISODatetime](#)" on page 521

#### 8.1.10.7.2.2.13 EffectiveDate <FctvDt>

*Presence:* [1..1]

*Definition:* Indicates the date when obligations under the contract come into effect.

*Datatype:* "[ISODate](#)" on page 521

**8.1.10.7.2.2.14 MaturityDate <MtrtyDt>***Presence:* [0..1]*Definition:* Indicates the original date of expiry of the reported contract.

Usage:

An early termination shall not be reported in this field.

*Datatype:* ["ISODate" on page 521](#)**8.1.10.7.2.2.15 TerminationDate <TermntnDt>***Presence:* [0..1]*Definition:* Indicates the date in the case of an early termination of the reported contract.*Datatype:* ["ISODate" on page 521](#)**8.1.10.7.2.2.16 SettlementDate <SttlmDt>***Presence:* [0..\*]*Definition:* Indicates the date of settlement of the underlying.*Datatype:* ["ISODate" on page 521](#)**8.1.10.7.2.2.17 MasterAgreement <MstrAgrmt>***Presence:* [0..1]*Definition:* Details related to the master agreement.*Impacted by:* [C9 "OneElementPresentRule"](#)**MasterAgreement <MstrAgrmt>** contains the following elements (see ["MasterAgreement5" on page 165](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[0..1]	Text		165
	Version <Vrsn>	[0..1]	Text		165

**Constraints**• **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

/Type Must be present

Or /Version Must be present

**8.1.10.7.2.2.18 TradeConfirmation <TradConf>***Presence:* [1..1]*Definition:* Provides information on whether the contract was electronically confirmed, non-electronically confirmed or remains unconfirmed.

**TradeConfirmation <TradConf>** contains one of the following **TradeConfirmation1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Confirmed <Confd>	[1..1]	±		279
Or}	NonConfirmed <NonConfd>	[1..1]	±		279

#### 8.1.10.7.2.2.18.1 Confirmed <Confd>

*Presence:* [1..1]

*Definition:* Indicates the type of contract confirmation.

**Confirmed <Confd>** contains the following elements (see "[TradeConfirmation2](#)" on page 449 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	CodeSet		449
	TimeStamp <TmStmp>	[1..1]	DateTime		449

#### 8.1.10.7.2.2.18.2 NonConfirmed <NonConfd>

*Presence:* [1..1]

*Definition:* Indicates that contract was not confirmed.

**NonConfirmed <NonConfd>** contains the following elements (see "[TradeNonConfirmation1](#)" on page 448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	CodeSet		448

#### 8.1.10.7.2.2.19 TradeClearing <TradClr>

*Presence:* [1..1]

*Definition:* Information related to clearing of the reported contract.

*Impacted by:* [C11 "OneElementPresentRule"](#)

**TradeClearing <TradClr>** contains the following elements (see "[TradeClearing3](#)" on page 427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingObligation <ClrOblgtn>	[0..1]	CodeSet		427
	ClearingStatus <ClrSts>	[0..1]			428
{Or	Cleared <Clrd>	[1..1]	±	C12	428
Or}	NonCleared <NonClrd>	[1..1]	CodeSet		428
	IntraGroup <IntraGrp>	[0..1]	Indicator		429

**Constraints**

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

    /ClearingObligation Must be present

Or     /ClearingStatus Must be present

Or     /IntraGroup Must be present

**8.1.10.7.2.2.20 InterestRate <IntrstRate>**

*Presence:* [0..1]

*Definition:* Information related to interest rate asset class type.

*Impacted by:* C13 "OneElementPresentRule"

**InterestRate <IntrstRate>** contains the following elements (see "InterestRateLegs7" on page 471 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FirstLeg <FrstLeg>	[0..1]	±		471
	SecondLeg <ScndLeg>	[0..1]	±		471

**Constraints**

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

    /FirstLeg Must be present

Or     /SecondLeg Must be present

**8.1.10.7.2.2.21 Currency <Ccy>**

*Presence:* [0..1]

*Definition:* Information related to currency asset class type.

*Impacted by:* C5 "ExchangeRatePresenceRule"

**Currency <Ccy>** contains the following elements (see "CurrencyExchange10" on page 175 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverableCrossCurrency <DlvrblCrossCcy>	[0..1]	CodeSet	C2	175
	ExchangeRate <XchgRate>	[0..1]	Rate		175
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		176
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		176

**Constraints**

- **ExchangeRatePresenceRule**

ExchangeRate must be present or ForwardExchangeRate must be present.

Following Must be True  
 /ExchangeRate Must be present  
 Or /ForwardExchangeRate Must be present

#### 8.1.10.7.2.22 Commodity <Cmmdty>

*Presence:* [0..1]

*Definition:* Information related to commodity asset class type.

**Commodity <Cmmdty>** contains one of the following elements (see "[AssetClassCommodity2Choice](#)" on page 167 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <Agrcltrl>	[1..1]	CodeSet		167
Or	Energy <Nrgy>	[1..1]	CodeSet		167
Or	Environmental <Envttl>	[1..1]	CodeSet		168
Or	Freight <Frght>	[1..1]	CodeSet		168
Or	Index <Indx>	[1..1]	CodeSet		168
Or	Metal <Metl>	[1..1]	CodeSet		168
Or	Exotic <Extc>	[1..1]	CodeSet		169
Or}	Other <Othr>	[1..1]	CodeSet		169

#### 8.1.10.7.2.23 EnergySpecificAttributes <NrgySpcfcAttrbts>

*Presence:* [0..1]

*Definition:* Attributes specific for derivative contracts related to natural gas and electricity delivered in the European Union.

**EnergySpecificAttributes <NrgySpcfcAttrbts>** contains the following elements (see "[EnergySpecificAttribute5](#)" on page 169 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryPointOrZone <DivryPtOrZone>	[0..*]	±		169
	InterConnectionPoint <IntrCnnctnPt>	[0..1]	±		170
	LoadType <LdTp>	[0..1]	CodeSet		170
	DeliveryAttribute <DivryAttr>	[0..*]	±		170

#### 8.1.10.7.2.24 Option <Optn>

*Presence:* [0..1]

*Definition:* Information related to credit derivative asset class type.

*Impacted by:* [C19 "OptionOrSwaptionAttributePresenceRule"](#)

**Option <Optn>** contains the following elements (see "[OptionOrSwaption4](#)" on page 181 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OptionType <OptnTp>	[0..1]	CodeSet		181
	StrikePrice <StrkPric>	[0..1]	±		181
	OptionExerciseStyle <OptnExrcStyle>	[0..*]	CodeSet		182
	MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>	[0..1]	Date		182

#### Constraints

- **OptionOrSwaptionAttributePresenceRule**

OptionType or StrikePrice or OptionExerciseStyle must be present.

Following Must be True

/OptionType Must be present

Or /StrikePrice Must be present

Or /OptionExerciseStyle[\*] Must be present

#### 8.1.10.7.2.2.25 Credit <Cdt>

*Presence:* [0..1]

*Definition:* Information related to credit derivative asset class type.

**Credit <Cdt>** contains the following elements (see "[CreditDerivative2](#)" on page 425 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Seniority <Snrty>	[0..1]	CodeSet		425
	ReferenceParty <RefPty>	[0..1]	±		425
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		426
	CalculationBasis <ClctnBsis>	[0..1]	Text		426
	Series <Srs>	[0..1]	Quantity		426
	Version <Vrsn>	[0..1]	Quantity		426
	IndexFactor <IndxFctr>	[0..1]	Rate		426
	Tranche <Trch>	[0..1]	±		427

#### 8.1.10.7.3 TechnicalAttributes <TechAttrbts>

*Presence:* [0..1]

*Definition:* Specifies technical attributes of the message.

**TechnicalAttributes <TechAttrbts>** contains the following elements (see "[TechnicalAttributes1](#)" on page 449 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReconciliationFlag <RcncltnFlg>	[0..1]	CodeSet		449

#### 8.1.10.7.4 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 184 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		184
	Envelope <Envlp>	[1..1]	(External Schema)		184

#### 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.

#### 8.1.10.8 TradeTransactionEarlyTermination5

*Definition:* Provides details of an early termination report on a trade transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			285
	Counterparty <CtrPty>	[1..1]	±		286
	Valuation <Valtn>	[0..1]		C7	286
	ContractValue <CtrctVal>	[0..1]	±		287
	TimeStamp <TmStmp>	[0..1]	DateTime		287
	Type <Tp>	[0..1]	CodeSet		287
	Collateral <Coll>	[0..1]			288
	Collateralisation <Collstn>	[0..1]	CodeSet		288
	Portfolio <Prfl>	[0..1]	Text		289
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	289
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	289
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	290
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	290
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	290
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	291
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		291
	CommonTradeData <CmonTradData>	[1..1]			291
	ContractData <CtrctData>	[0..1]			293
	ContractType <CtrctTp>	[0..1]	CodeSet		293
	AssetClass <AsstClss>	[0..1]	CodeSet		294
	ProductClassification <PdctClssfctn>	[0..1]	±		294
	ProductIdentification <PdctId>	[0..1]	±		294
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		294
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	295
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	295
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	296
	TransactionData <TxData>	[1..1]			296
	UniqueTradeIdentifier <UnqTradId>	[1..1]	Text		297
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		297
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		298
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		298

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Compression <Cmprssn>	[0..1]	Indicator		298
	Price <Pric>	[0..1]	±		298
	NotionalAmount <NtnlAmt>	[0..1]	±		299
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		299
	Quantity <Qty>	[0..1]	±		299
	UpFrontPayment <UpFrntPmt>	[0..1]	±		300
	DeliveryType <DlvryTp>	[0..1]	CodeSet		300
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		300
	EffectiveDate <FctvDt>	[0..1]	Date		300
	MaturityDate <MtrtyDt>	[0..1]	Date		301
	TerminationDate <TermntnDt>	[1..1]	Date		301
	SettlementDate <SttlmDt>	[0..*]	Date		301
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	301
	TradeConfirmation <TradConf>	[0..1]	±		301
	TradeClearing <TradClr>	[0..1]	±	C11	302
	InterestRate <IntrstRate>	[0..1]	±	C13	302
	Currency <Ccy>	[0..1]	±	C5	303
	Commodity <Cmmdty>	[0..1]	±		303
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		304
	Option <Optn>	[0..1]	±	C19	304
	Credit <Cdt>	[0..1]	±		305
	TechnicalAttributes <TechAttrbts>	[0..1]	±		305
	SupplementaryData <SplmtryData>	[0..*]	±	C1	305

#### 8.1.10.8.1 CounterpartySpecificData <CtrPtySpfcData>

*Presence:* [1..2]

*Definition:* Counterparty data details.

**CounterpartySpecificData <CtrPtySpfcData>** contains the following **CounterpartySpecificData22** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Counterparty <CtrPty>	[1..1]	±		286
	Valuation <Valtn>	[0..1]		C7	286
	ContractValue <CtrctVal>	[0..1]	±		287
	TimeStamp <TmStmp>	[0..1]	DateTime		287
	Type <Tp>	[0..1]	CodeSet		287
	Collateral <Coll>	[0..1]			288
	Collateralisation <Collstn>	[0..1]	CodeSet		288
	Portfolio <Prfl>	[0..1]	Text		289
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	289
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	289
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	290
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	290
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	290
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	291
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		291

#### 8.1.10.8.1.1 Counterparty <CtrPty>

*Presence:* [1..1]

*Definition:* Data specific to counterparties of the reported transaction/position.

**Counterparty <CtrPty>** contains the following elements (see "[TradeCounterpartyReport9](#)" on page 459 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		460
	OtherCounterparty <OthrCtrPty>	[1..1]	±		460
	Broker <Brkr>	[0..1]	±		461
	SubmittingAgent <SubmitgAgt>	[0..1]	±		461
	ClearingMember <ClrMmb>	[0..1]	±		461
	Beneficiary <Bnfcry>	[0..1]	±		461

#### 8.1.10.8.1.2 Valuation <Valtn>

*Presence:* [0..1]

*Definition:* Data specific to the valuation of the transaction.

Impacted by: C7 "OneElementPresentRule"

**Valuation <Valtn>** contains the following **ContractValuationData3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractValue <CtrctVal>	[0..1]	±		287
	TimeStamp <TmStmp>	[0..1]	DateTime		287
	Type <Tp>	[0..1]	CodeSet		287

#### Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

/ContractValue Must be present

Or /TimeStamp Must be present

Or /Type Must be present

#### 8.1.10.8.1.2.1 ContractValue <CtrctVal>

*Presence:* [0..1]

*Definition:* Mark to market valuation of the contract, or mark to model valuation. The CCP's valuation to be used for a cleared trade.

**ContractValue <CtrctVal>** contains the following elements (see "AmountAndDirection54" on page 166 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2	166
	Sign <Sgn>	[0..1]	Indicator		166

#### 8.1.10.8.1.2.2 TimeStamp <TmStmp>

*Presence:* [0..1]

*Definition:* Date and time of the last valuation.

Usage: For mark-to-market valuation the date and time of publishing of reference prices shall be reported.

*Datatype:* "ISODatetime" on page 521

#### 8.1.10.8.1.2.3 Type <Tp>

*Presence:* [0..1]

*Definition:* Indicate whether valuation was performed mark to market, mark to model or provided by the CCP.

*Datatype:* "ValuationType1Code" on page 520

CodeName	Name	Definition
CCPV	CCPValuation	Central counterparty (CCP) valuation.

CodeName	Name	Definition
MTMA	MarkToMarket	Mark to market valuation.
MTMO	MarkToModel	Mark to model valuation.

### 8.1.10.8.1.3 Collateral <Coll>

*Presence:* [0..1]

*Definition:* Information related to collateral agreement existing between counterparties.

**Collateral <Coll>** contains the following **TradeCollateralReport2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Collateralisation <Collstn>	[0..1]	CodeSet		288
	Portfolio <Prfl>	[0..1]	Text		289
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	289
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	289
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	290
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	290
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	290
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	291

#### 8.1.10.8.1.3.1 Collateralisation <Collstn>

*Presence:* [0..1]

*Definition:* Information indicating the type of collateral agreement existing between counterparties.

*Datatype:* "CollateralisationType1Code" on page 508

CodeName	Name	Definition
FLCL	FullyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties post initial margin and regularly post variation margin with respect to the derivative transaction.
OWCL	OneWayCollateralised	The collateral agreement between the counterparties stipulates that one counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
PRCL	PartiallyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties regularly post only variation margin with respect to the derivative transaction.

CodeName	Name	Definition
UNCL	Uncollateralised	There is no collateral agreement between the counterparties or the collateral agreement between the counterparties stipulates that no collateral (neither initial margin nor variation margin) has to be posted with respect to the derivative transaction.

#### 8.1.10.8.1.3.2 Portfolio <Prftl>

*Presence:* [0..1]

*Definition:* A unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

*Datatype:* "Max52Text" on page 528

#### 8.1.10.8.1.3.3 InitialMarginPosted <InitlMrgnPstd>

*Presence:* [0..1]

*Definition:* Value of the initial margin posted by the reporting counterparty to the other counterparty.

Usage: Where initial margin is posted on a portfolio basis, this field should include the overall value of initial margin posted for the portfolio.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

#### 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.

#### 8.1.10.8.1.3.4 VariationMarginPosted <VartnMrgnPstd>

*Presence:* [0..1]

*Definition:* Value of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.

Usage: Where variation margin is posted on a portfolio basis, this field should include the overall value of variation margin posted for the portfolio.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

#### 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.

#### 8.1.10.8.1.3.5 InitialMarginReceived <InitMrgnRcvd>

*Presence:* [0..1]

*Definition:* Value of the initial margin received by the reporting counterparty from the other counterparty.

Usage: Where initial margin is received on a portfolio basis, this field should include the overall value of initial margin received for the portfolio.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

##### 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.

#### 8.1.10.8.1.3.6 VariationMarginReceived <VartnMrgnRcvd>

*Presence:* [0..1]

*Definition:* Value of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.

Usage: Where variation margin is received on a portfolio basis, this field should include the overall value of variation margin received for the portfolio.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

##### 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.

#### 8.1.10.8.1.3.7 ExcessCollateralPosted <XcssCollPstd>

*Presence:* [0..1]

*Definition:* Value of collateral posted in excess of the required collateral.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

**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.

**8.1.10.8.1.3.8 ExcessCollateralReceived <XcssCollRcvd>**

*Presence:* [0..1]

*Definition:* Value of collateral received in excess of the required collateral.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

**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.

**8.1.10.8.1.4 ReportingDateTime <RptgDtTm>**

*Presence:* [1..1]

*Definition:* Date and time of reporting to the trade repository as required by regulation.

*Datatype:* "ISODatetime" on page 521

**8.1.10.8.2 CommonTradeData <CmonTradData>**

*Presence:* [1..1]

*Definition:* Trade transaction data details.

**CommonTradeData <CmonTradData>** contains the following **CommonTradeDataReport35** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractData <CtrctData>	[0..1]			293
	ContractType <CtrctTp>	[0..1]	CodeSet		293
	AssetClass <AsstClss>	[0..1]	CodeSet		294
	ProductClassification <PdctClssfctn>	[0..1]	±		294
	ProductIdentification <PdctId>	[0..1]	±		294
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		294
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	295
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	295
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	296
	TransactionData <TxData>	[1..1]			296
	UniqueTradeIdentifier <UnqTradldr>	[1..1]	Text		297
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		297
	ComplexTradeIdentification <CmplxTradld>	[0..1]	Text		298
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		298
	Compression <Cmprssn>	[0..1]	Indicator		298
	Price <Pric>	[0..1]	±		298
	NotionalAmount <NtnlAmt>	[0..1]	±		299
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		299
	Quantity <Qty>	[0..1]	±		299
	UpFrontPayment <UpFrntPmt>	[0..1]	±		300
	DeliveryType <DlvryTp>	[0..1]	CodeSet		300
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		300
	EffectiveDate <FctvDt>	[0..1]	Date		300
	MaturityDate <MtrtyDt>	[0..1]	Date		301
	TerminationDate <TermntnDt>	[1..1]	Date		301
	SettlementDate <SttlmDt>	[0..*]	Date		301
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	301
	TradeConfirmation <TradConf>	[0..1]	±		301
	TradeClearing <TradClr>	[0..1]	±	C11	302
	InterestRate <IntrstRate>	[0..1]	±	C13	302
	Currency <Ccy>	[0..1]	±	C5	303

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Commodity <Cmmdty>	[0..1]	±		303
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		304
	Option <Optn>	[0..1]	±	C19	304
	Credit <Cdt>	[0..1]	±		305

#### 8.1.10.8.2.1 ContractData <CtrctData>

*Presence:* [0..1]

*Definition:* Data related to a trade contract.

**ContractData <CtrctData>** contains the following **ContractType8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractType <CtrctTp>	[0..1]	CodeSet		293
	AssetClass <AsstCls>	[0..1]	CodeSet		294
	ProductClassification <PdctClsfctn>	[0..1]	±		294
	ProductIdentification <PdctId>	[0..1]	±		294
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		294
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	295
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	295
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	296

#### 8.1.10.8.2.1.1 ContractType <CtrctTp>

*Presence:* [0..1]

*Definition:* Classification of information according to contract type.

*Datatype:* "FinancialInstrumentContractType2Code" on page 511

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
FORW	Forward	Contract of type forward.
OPTN	Option	Contract of type option.
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.
OTHR	Other	Contract of other financial instrument contract type.

**8.1.10.8.2.1.2 AssetClass <AsstCls>***Presence:* [0..1]*Definition:* Specifies the classification according to the asset class of the contract.*Datatype:* "ProductType4Code" on page 516

CodeName	Name	Definition
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.
EQUI	Equity	Identifies the nature or type of an equity.
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
COMM	Commodity	Identifies categories of instruments that are commodities.
OTHR	Other	Other asset type.

**8.1.10.8.2.1.3 ProductClassification <PdctClssfctn>***Presence:* [0..1]*Definition:* Specifies the classification of the derivative product.

**ProductClassification <PdctClssfctn>** contains one of the following elements (see "ProductClassification1Choice" on page 430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[1..1]	IdentifierSet		431
Or}	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		431

**8.1.10.8.2.1.4 ProductIdentification <PdctId>***Presence:* [0..1]*Definition:* Specifies the identification of the derivative product.

**ProductIdentification <PdctId>** contains one of the following elements (see "SecurityIdentification18Choice" on page 502 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		502
Or}	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		502

**8.1.10.8.2.1.5 UnderlyingInstrument <UndrlygInstrm>***Presence:* [0..1]*Definition:* Unique identification to identify the direct underlying instrument based on its type.

**UnderlyingInstrument <UndrlyInstrm>** contains one of the following elements (see "SecurityIdentification34Choice" on page 496 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		496
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		496
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		497
Or	BasketConstituents <BsktCnstnts>	[1..*]	±		497
Or	Index <Indx>	[1..1]			497
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		497
Or	Name <Nm>	[1..1]	Text		497
Or}	Index <Indx>	[1..1]	CodeSet		498
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		500

#### 8.1.10.8.2.1.6 NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>

*Presence:* [0..1]

*Definition:* Currency of the notional amount.

Usage: In the case of an interest rate or currency derivative contract, this will be the notional currency of first leg.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 504

#### 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.

#### 8.1.10.8.2.1.7 NotionalCurrencySecondLeg <NtnlCcyScndLeg>

*Presence:* [0..1]

*Definition:* Other currency of the notional amount.

Usage: In the case of an interest rate or currency derivative contract, this will be the notional currency of the second leg.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 504

**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.

**8.1.10.8.2.1.8 DeliverableCurrency <DlvrblCcy>**

*Presence:* [0..1]

*Definition:* Specifies the currency to be delivered.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 504

**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.

**8.1.10.8.2.2 TransactionData <TxData>**

*Presence:* [1..1]

*Definition:* Data related to a trade transaction.

**TransactionData <TxData>** contains the following **TradeTransaction26** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier <UnqTradIdr>	[1..1]	Text		297
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		297
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		298
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		298
	Compression <Cmprssn>	[0..1]	Indicator		298
	Price <Pric>	[0..1]	±		298
	NotionalAmount <NtnlAmt>	[0..1]	±		299
	PriceMultiplier <PricMltpl>	[0..1]	Quantity		299
	Quantity <Qty>	[0..1]	±		299
	UpFrontPayment <UpFrntPmt>	[0..1]	±		300
	DeliveryType <DlvryTp>	[0..1]	CodeSet		300
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		300
	EffectiveDate <FctvDt>	[0..1]	Date		300
	MaturityDate <MtrtyDt>	[0..1]	Date		301
	TerminationDate <TermntnDt>	[1..1]	Date		301
	SettlementDate <SttlmDt>	[0..*]	Date		301
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	301
	TradeConfirmation <TradConf>	[0..1]	±		301
	TradeClearing <TradClr>	[0..1]	±	C11	302
	InterestRate <IntrstRate>	[0..1]	±	C13	302
	Currency <Ccy>	[0..1]	±	C5	303
	Commodity <Cmmdty>	[0..1]	±		303
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		304
	Option <Optn>	[0..1]	±	C19	304
	Credit <Cdt>	[0..1]	±		305

**8.1.10.8.2.2.1 UniqueTradeIdentifier <UnqTradIdr>***Presence:* [1..1]*Definition:* Unique trade Identifier (UTI) as agreed with the counterparty.*Datatype:* "Max52Text" on page 528**8.1.10.8.2.2.2 ReportTrackingNumber <RptTrckgNb>***Presence:* [0..1]

*Definition:* Unique number to indicate a group of reports which relate to the same execution.

*Datatype:* "Max52Text" on page 528

#### **8.1.10.8.2.2.3 ComplexTradIdentification <CmplxTradId>**

*Presence:* [0..1]

*Definition:* Identification, internal to the reporting firm to identify all the reports related to the same execution of a combination of financial instruments. The code must be unique for the firm for the group of reports for the execution.

Usage: Field only applies when the instrument is complex.

*Datatype:* "Max35Text" on page 528

#### **8.1.10.8.2.2.4 TradingVenue <TradgVn>**

*Presence:* [0..1]

*Definition:* Venue of execution identified by a unique code for this venue.

In case of a contract concluded OTC, it has to be identified using specific MIC codes designating OTC transactions.

*Datatype:* "MICIdentifier" on page 523

#### **8.1.10.8.2.2.5 Compression <Cmprssn>**

*Presence:* [0..1]

*Definition:* Identifies whether the contract results from a compression operation or not.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 524):

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

#### **8.1.10.8.2.2.6 Price <Pric>**

*Presence:* [0..1]

*Definition:* Indicates the price per derivative excluding, where applicable, commission and accrued interest.

**Price <Pric>** contains one of the following elements (see "[SecuritiesTransactionPrice10Choice](#)" on page 466 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		467
Or	Unit <Unit>	[1..1]	Quantity		467
Or	Percentage <Pctg>	[1..1]	Rate		467
Or	Yield <Yld>	[1..1]	Rate		467
Or	PendingPrice <PdgPric>	[1..1]	CodeSet		467
Or)	Other <Othr>	[1..1]		C8	468
	Value <Val>	[0..1]	Quantity		468
	Type <Tp>	[0..1]	Text		468

#### 8.1.10.8.2.2.7 NotionalAmount <NtnIAmt>

*Presence:* [0..1]

*Definition:* Reference amount from which contractual payments are determined.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

**NotionalAmount <NtnIAmt>** contains the following elements (see "[AmountAndDirection56](#)" on page 165 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		166
	Sign <Sgn>	[0..1]	Indicator		166

#### 8.1.10.8.2.2.8 PriceMultiplier <PricMltplr>

*Presence:* [0..1]

*Definition:* Number of units of the underlying instrument represented by a single derivative contract.

*Datatype:* "[LongFraction21DecimalNumber](#)" on page 525

#### 8.1.10.8.2.2.9 Quantity <Qty>

*Presence:* [0..1]

*Definition:* Number of units of the financial instrument, that is, the nominal value.

**Quantity <Qty>** contains one of the following elements (see "[FinancialInstrumentQuantity30Choice](#)" on page 469 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		469
Or	NominalValue <NmnlVal>	[1..1]	Amount		470
Or}	MonetaryValue <MntryVal>	[1..1]	Amount		470

#### 8.1.10.8.2.2.10 UpFrontPayment <UpFrntPmt>

*Presence:* [0..1]

*Definition:* Amount of money of any up-front payment the reporting counterparty made or received.

Usage: The negative symbol to be used to indicate that the payment was made, not received.

**UpFrontPayment <UpFrntPmt>** contains the following elements (see "[AmountAndDirection56](#)" on page 165 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		166
	Sign <Sgn>	[0..1]	Indicator		166

#### 8.1.10.8.2.2.11 DeliveryType <DlvryTp>

*Presence:* [0..1]

*Definition:* Indicates whether the financial instrument is settled physically or in cash or decided at expiration time by counterparty.

*Datatype:* "[PhysicalTransferType4Code](#)" on page 516

CodeName	Name	Definition
PHYS	Physical	Physical transfer.
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

#### 8.1.10.8.2.2.12 ExecutionDateTime <ExctnDtTm>

*Presence:* [0..1]

*Definition:* Indicates the date and time when the contract was executed.

*Datatype:* "[ISODatetime](#)" on page 521

#### 8.1.10.8.2.2.13 EffectiveDate <FctvDt>

*Presence:* [0..1]

*Definition:* Indicates the date when obligations under the contract come into effect.

*Datatype:* "[ISODate](#)" on page 521

**8.1.10.8.2.2.14 MaturityDate <MtrtyDt>***Presence:* [0..1]*Definition:* Indicates the original date of expiry of the reported contract.

Usage:

An early termination shall not be reported in this field.

*Datatype:* "ISODate" on page 521**8.1.10.8.2.2.15 TerminationDate <TermntnDt>***Presence:* [1..1]*Definition:* Indicates the date in the case of an early termination of the reported contract.*Datatype:* "ISODate" on page 521**8.1.10.8.2.2.16 SettlementDate <SttlmDt>***Presence:* [0..\*]*Definition:* Indicates the date of settlement of the underlying.*Datatype:* "ISODate" on page 521**8.1.10.8.2.2.17 MasterAgreement <MstrAgrmt>***Presence:* [0..1]*Definition:* Details related to the Master agreement.*Impacted by:* C9 "OneElementPresentRule"**MasterAgreement <MstrAgrmt>** contains the following elements (see "MasterAgreement5" on page 165 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[0..1]	Text		165
	Version <Vrsn>	[0..1]	Text		165

**Constraints**

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

/Type Must be present

Or     /Version Must be present

**8.1.10.8.2.2.18 TradeConfirmation <TradConf>***Presence:* [0..1]*Definition:* Provides information on whether the contract was electronically confirmed, non-electronically confirmed or remains unconfirmed.

**TradeConfirmation <TradConf>** contains one of the following elements (see "[TradeConfirmation2Choice](#)" on page 430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Confirmed <Confid>	[1..1]	±	C10	430
Or}	NonConfirmed <NonConfid>	[1..1]	±		430

#### 8.1.10.8.2.2.19 TradeClearing <TradClr>

*Presence:* [0..1]

*Definition:* Information related to clearing of the reported contract.

*Impacted by:* [C11 "OneElementPresentRule"](#)

**TradeClearing <TradClr>** contains the following elements (see "[TradeClearing3](#)" on page 427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingObligation <ClrOblgtn>	[0..1]	CodeSet		427
	ClearingStatus <ClrSts>	[0..1]			428
{Or	Cleared <Clrd>	[1..1]	±	C12	428
Or}	NonCleared <NonClrd>	[1..1]	CodeSet		428
	IntraGroup <IntraGrp>	[0..1]	Indicator		429

#### Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True  
 /ClearingObligation Must be present  
 Or /ClearingStatus Must be present  
 Or /IntraGroup Must be present

#### 8.1.10.8.2.2.20 InterestRate <IntrstRate>

*Presence:* [0..1]

*Definition:* Information related to interest rate asset class type.

*Impacted by:* [C13 "OneElementPresentRule"](#)

**InterestRate <IntrstRate>** contains the following elements (see "[InterestRateLegs7](#)" on page 471 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FirstLeg <FrstLeg>	[0..1]	±		471
	SecondLeg <ScndLeg>	[0..1]	±		471

**Constraints**

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

    /FirstLeg Must be present

Or      /SecondLeg Must be present

**8.1.10.8.2.21 Currency <Ccy>**

*Presence:* [0..1]

*Definition:* Information related to currency asset class type.

*Impacted by:* C5 "ExchangeRatePresenceRule"

**Currency <Ccy>** contains the following elements (see "CurrencyExchange10" on page 175 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverableCrossCurrency <DlvrbICrossCcy>	[0..1]	CodeSet	C2	175
	ExchangeRate <XchgRate>	[0..1]	Rate		175
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		176
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		176

**Constraints**

- **ExchangeRatePresenceRule**

ExchangeRate must be present or ForwardExchangeRate must be present.

Following Must be True

    /ExchangeRate Must be present

Or      /ForwardExchangeRate Must be present

**8.1.10.8.2.22 Commodity <Cmmdty>**

*Presence:* [0..1]

*Definition:* Information related to commodity asset class type.

**Commodity <Cmmdty>** contains one of the following elements (see "[AssetClassCommodity2Choice](#)" on page 167 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <Agrcltrl>	[1..1]	CodeSet		167
Or	Energy <Nrgy>	[1..1]	CodeSet		167
Or	Environmental <Envttl>	[1..1]	CodeSet		168
Or	Freight <Frght>	[1..1]	CodeSet		168
Or	Index <Indx>	[1..1]	CodeSet		168
Or	Metal <Metl>	[1..1]	CodeSet		168
Or	Exotic <Extc>	[1..1]	CodeSet		169
Or}	Other <Othr>	[1..1]	CodeSet		169

#### 8.1.10.8.2.2.23 EnergySpecificAttributes <NrgySpfcAttrbts>

*Presence:* [0..1]

*Definition:* Attributes specific for derivative contracts related to natural gas and electricity delivered in the European Union.

**EnergySpecificAttributes <NrgySpfcAttrbts>** contains the following elements (see "[EnergySpecificAttribute5](#)" on page 169 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryPointOrZone <DivryPtOrZone>	[0..*]	±		169
	InterConnectionPoint <IntrCnnctnPt>	[0..1]	±		170
	LoadType <LdTp>	[0..1]	CodeSet		170
	DeliveryAttribute <DivryAttr>	[0..*]	±		170

#### 8.1.10.8.2.2.24 Option <Optn>

*Presence:* [0..1]

*Definition:* Information related to credit derivative asset class type.

*Impacted by:* [C19 "OptionOrSwaptionAttributePresenceRule"](#)

**Option <Optn>** contains the following elements (see "[OptionOrSwaption4](#)" on page 181 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OptionType <OptnTp>	[0..1]	CodeSet		181
	StrikePrice <StrkPric>	[0..1]	±		181
	OptionExerciseStyle <OptnExrcStyle>	[0..*]	CodeSet		182
	MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>	[0..1]	Date		182

**Constraints**

- **OptionOrSwaptionAttributePresenceRule**

OptionType or StrikePrice or OptionExerciseStyle must be present.

Following Must be True

```

/OptionType Must be present
Or    /StrikePrice Must be present
Or    /OptionExerciseStyle[*] Must be present

```

**8.1.10.8.2.2.25 Credit <Cdt>**

*Presence:* [0..1]

*Definition:* Information related to credit derivative asset class type.

**Credit <Cdt>** contains the following elements (see "[CreditDerivative2](#)" on page 425 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Seniority <Snrty>	[0..1]	CodeSet		425
	ReferenceParty <RefPty>	[0..1]	±		425
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		426
	CalculationBasis <ClctnBsis>	[0..1]	Text		426
	Series <Srs>	[0..1]	Quantity		426
	Version <Vrsn>	[0..1]	Quantity		426
	IndexFactor <IndxFctr>	[0..1]	Rate		426
	Tranche <Trch>	[0..1]	±		427

**8.1.10.8.3 TechnicalAttributes <TechAttrbts>**

*Presence:* [0..1]

*Definition:* Specifies technical attributes of the message.

**TechnicalAttributes <TechAttrbts>** contains the following elements (see "[TechnicalAttributes1](#)" on page 449 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReconciliationFlag <RcncltnFlg>	[0..1]	CodeSet		449

**8.1.10.8.4 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 184 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		184
	Envelope <Envlp>	[1..1]	(External Schema)		184

#### 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.

### 8.1.10.9 TradeNewTransaction10

*Definition:* Provides details of a new trade transaction report.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			309
	Counterparty <CtrPty>	[1..1]			309
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		310
	OtherCounterparty <OthrCtrPty>	[1..1]	±		310
	Broker <Brkr>	[0..1]	±		311
	SubmittingAgent <SubmitgAgt>	[0..1]	±		311
	ClearingMember <ClrMmb>	[0..1]	±		311
	Beneficiary <Bnfcry>	[1..1]	±		312
	Valuation <Valtn>	[0..1]		C7	312
	ContractValue <CtrctVal>	[0..1]	±		312
	TimeStamp <TmStmp>	[0..1]	DateTime		313
	Type <Tp>	[0..1]	CodeSet		313
	Collateral <Coll>	[0..1]			313
	Collateralisation <Collstn>	[0..1]	CodeSet		313
	Portfolio <Prftl>	[0..1]	Text		314
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	314
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	314
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	315
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	315
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	316
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	316
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		316
	CommonTradeData <CmonTradData>	[1..1]			316
	ContractData <CtrctData>	[0..1]			318
	ContractType <CtrctTp>	[0..1]	CodeSet		318
	AssetClass <AsstClss>	[0..1]	CodeSet		319
	ProductClassification <PdctClssfctn>	[0..1]	±		319
	ProductIdentification <PdctId>	[0..1]	±		319
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		319
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	320
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	320

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverableCurrency <DlvrlCcy>	[0..1]	CodeSet	C1	321
	TransactionData <TxData>	[1..1]			321
	UniqueTradeIdentifier <UnqTradId>	[1..1]	Text		322
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		323
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		323
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		323
	Compression <Cmprssn>	[0..1]	Indicator		323
	Price <Pric>	[1..1]	±		323
	NotionalAmount <NtnlAmt>	[1..1]	±		324
	PriceMultiplier <PricMltplr>	[1..1]	Quantity		324
	Quantity <Qty>	[1..1]	±		324
	UpFrontPayment <UpFrntPmt>	[0..1]	±		325
	DeliveryType <DlvryTp>	[1..1]	CodeSet		325
	ExecutionDateTime <ExctnDtTm>	[1..1]	DateTime		325
	EffectiveDate <FctvDt>	[1..1]	Date		325
	MaturityDate <MtrtyDt>	[0..1]	Date		326
	TerminationDate <TermntnDt>	[0..1]	Date		326
	SettlementDate <SttlmDt>	[0..*]	Date		326
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	326
	TradeConfirmation <TradConf>	[1..1]			326
{Or	Confirmed <Confd>	[1..1]	±		327
Or}	NonConfirmed <NonConfd>	[1..1]	±		327
	TradeClearing <TradClr>	[1..1]	±	C11	327
	InterestRate <IntrstRate>	[0..1]	±	C13	328
	Currency <Ccy>	[0..1]	±	C5	328
	Commodity <Cmmdty>	[0..1]	±		329
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		329
	Option <Optn>	[0..1]	±	C19	329
	Credit <Cdt>	[0..1]	±		330
	TechnicalAttributes <TechAttrbts>	[0..1]	±		330
	SupplementaryData <SplmtryData>	[0..*]	±	C1	331

**8.1.10.9.1 CounterpartySpecificData <CtrPtySpfcData>***Presence:* [1..2]*Definition:* Data specific to counterparties and related fields.**CounterpartySpecificData <CtrPtySpfcData>** contains the following **CounterpartySpecificData24** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Counterparty <CtrPty>	[1..1]			309
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		310
	OtherCounterparty <OthrCtrPty>	[1..1]	±		310
	Broker <Brkr>	[0..1]	±		311
	SubmittingAgent <SubmitgAgt>	[0..1]	±		311
	ClearingMember <ClrMmb>	[0..1]	±		311
	Beneficiary <Bnfcry>	[1..1]	±		312
	Valuation <Valtn>	[0..1]		C7	312
	ContractValue <CtrctVal>	[0..1]	±		312
	TimeStamp <TmStmp>	[0..1]	DateTime		313
	Type <Tp>	[0..1]	CodeSet		313
	Collateral <Coll>	[0..1]			313
	Collateralisation <Collstn>	[0..1]	CodeSet		313
	Portfolio <Prfl>	[0..1]	Text		314
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	314
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	314
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	315
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	315
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	316
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	316
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		316

**8.1.10.9.1.1 Counterparty <CtrPty>***Presence:* [1..1]*Definition:* Data specific to counterparties of the reported transaction/position.

**Counterparty <CtrPty>** contains the following **TradeCounterpartyReport10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		310
	OtherCounterparty <OthrCtrPty>	[1..1]	±		310
	Broker <Brkr>	[0..1]	±		311
	SubmittingAgent <SubmitgAgt>	[0..1]	±		311
	ClearingMember <ClrMmb>	[0..1]	±		311
	Beneficiary <Bnfcry>	[1..1]	±		312

#### 8.1.10.9.1.1.1 ReportingCounterparty <RptgCtrPty>

*Presence:* [1..1]

*Definition:* Identification of the reporting counterparty.

**ReportingCounterparty <RptgCtrPty>** contains the following elements (see "[Counterparty27](#)" on [page 489](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			489
{Or	LEI <LEI>	[1..1]	IdentifierSet		489
Or}	Other <Othr>	[1..1]			490
	Identification <Id>	[1..1]			490
{Or	ClientIdentification <ClntId>	[1..1]	Text		490
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	490
	Name <Nm>	[0..1]	Text		491
	Domicile <Dmcl>	[0..1]	Text		491
	Nature <Ntr>	[1..1]	±		491
	TradingCapacity <TradgCpcty>	[1..1]	CodeSet		491
	CounterpartySide <CtrPtySd>	[1..1]	CodeSet		492

#### 8.1.10.9.1.1.2 OtherCounterparty <OthrCtrPty>

*Presence:* [1..1]

*Definition:* Identification of the other counterparty in the transaction.

**OtherCounterparty <OthrCtrPty>** contains the following elements (see "[Counterparty28](#)" on page 488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		488
	Country <Ctry>	[1..1]	CodeSet	C4	488

#### 8.1.10.9.1.1.3 Broker <Brkr>

*Presence:* [0..1]

*Definition:* Identification of the broker as an intermediary for the reporting counterparty.

**Broker <Brkr>** contains one of the following elements (see "[OrganisationIdentification9Choice](#)" on page 452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		452
Or	ClientIdentification <Cintld>	[1..1]	Text		452
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	452

#### 8.1.10.9.1.1.4 SubmittingAgent <SubmitAggt>

*Presence:* [0..1]

*Definition:* Identification of the submitting agent in the case where the reporting counterparty has delegated the submission of the report to a third party or to the other counterparty.

**SubmittingAgent <SubmitAggt>** contains one of the following elements (see "[OrganisationIdentification9Choice](#)" on page 452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		452
Or	ClientIdentification <Cintld>	[1..1]	Text		452
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	452

#### 8.1.10.9.1.1.5 ClearingMember <ClrMmb>

*Presence:* [0..1]

*Definition:* Identification of the clearing member in the case where the trade is cleared.

**ClearingMember <ClrMmb>** contains one of the following elements (see "[OrganisationIdentification9Choice](#)" on page 452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		452
Or	ClientIdentification <Cintld>	[1..1]	Text		452
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	452

**8.1.10.9.1.1.6 Beneficiary <Bnfcry>***Presence:* [1..1]*Definition:* Identification of the beneficiary who is subject to the rights and obligations arising from the contract.**Beneficiary <Bnfcry>** contains one of the following elements (see "[OrganisationIdentification9Choice](#)" on page 452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		452
Or	ClientIdentification <ClntId>	[1..1]	Text		452
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	452

**8.1.10.9.1.2 Valuation <Valtn>***Presence:* [0..1]*Definition:* Data specific to the valuation of the transaction.*Impacted by:* [C7 "OneElementPresentRule"](#)**Valuation <Valtn>** contains the following **ContractValuationData3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractValue <CtrctVal>	[0..1]	±		312
	TimeStamp <TmStmp>	[0..1]	DateTime		313
	Type <Tp>	[0..1]	CodeSet		313

**Constraints**• **OneElementPresentRule**

At least one of the 3 elements must be present.

```

Following Must be True
  /ContractValue Must be present
Or   /TimeStamp Must be present
Or   /Type Must be present

```

**8.1.10.9.1.2.1 ContractValue <CtrctVal>***Presence:* [0..1]*Definition:* Mark to market valuation of the contract, or mark to model valuation. The CCP's valuation to be used for a cleared trade.**ContractValue <CtrctVal>** contains the following elements (see "[AmountAndDirection54](#)" on page 166 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2	166
	Sign <Sgn>	[0..1]	Indicator		166

**8.1.10.9.1.2.2 TimeStamp <TmStmp>***Presence:* [0..1]*Definition:* Date and time of the last valuation.

Usage: For mark-to-market valuation the date and time of publishing of reference prices shall be reported.

*Datatype:* "ISODatetime" on page 521**8.1.10.9.1.2.3 Type <Tp>***Presence:* [0..1]*Definition:* Indicate whether valuation was performed mark to market, mark to model or provided by the CCP.*Datatype:* "ValuationType1Code" on page 520

CodeName	Name	Definition
CCPV	CCPValuation	Central counterparty (CCP) valuation.
MTMA	MarkToMarket	Mark to market valuation.
MTMO	MarkToModel	Mark to model valuation.

**8.1.10.9.1.3 Collateral <Coll>***Presence:* [0..1]*Definition:* Information related to collateral agreement existing between counterparties.**Collateral <Coll>** contains the following **TradeCollateralReport2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Collateralisation <Collstn>	[0..1]	CodeSet		313
	Portfolio <Prfl>	[0..1]	Text		314
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	314
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	314
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	315
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	315
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	316
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	316

**8.1.10.9.1.3.1 Collateralisation <Collstn>***Presence:* [0..1]*Definition:* Information indicating the type of collateral agreement existing between counterparties.*Datatype:* "CollateralisationType1Code" on page 508

CodeName	Name	Definition
FLCL	FullyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties post initial margin and regularly post variation margin with respect to the derivative transaction.
OWCL	OneWayCollateralised	The collateral agreement between the counterparties stipulates that one counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
PRCL	PartiallyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties regularly post only variation margin with respect to the derivative transaction.
UNCL	Uncollateralised	There is no collateral agreement between the counterparties or the collateral agreement between the counterparties stipulates that no collateral (neither initial margin nor variation margin) has to be posted with respect to the derivative transaction.

#### 8.1.10.9.1.3.2 Portfolio <Prftl>

*Presence:* [0..1]

*Definition:* A unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

*Datatype:* "Max52Text" on page 528

#### 8.1.10.9.1.3.3 InitialMarginPosted <InitlMrgnPstd>

*Presence:* [0..1]

*Definition:* Value of the initial margin posted by the reporting counterparty to the other counterparty.

*Usage:* Where initial margin is posted on a portfolio basis, this field should include the overall value of initial margin posted for the portfolio.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

#### 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.

#### 8.1.10.9.1.3.4 VariationMarginPosted <VartnMrgnPstd>

*Presence:* [0..1]

*Definition:* Value of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.

*Usage:* Where variation margin is posted on a portfolio basis, this field should include the overall value of variation margin posted for the portfolio.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

#### 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.

#### 8.1.10.9.1.3.5 InitialMarginReceived <InitlMrgnRcvd>

*Presence:* [0..1]

*Definition:* Value of the initial margin received by the reporting counterparty from the other counterparty.

*Usage:* Where initial margin is received on a portfolio basis, this field should include the overall value of initial margin received for the portfolio.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

#### 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.

#### 8.1.10.9.1.3.6 VariationMarginReceived <VartnMrgnRcvd>

*Presence:* [0..1]

*Definition:* Value of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.

*Usage:* Where variation margin is received on a portfolio basis, this field should include the overall value of variation margin received for the portfolio.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

**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.

**8.1.10.9.1.3.7 ExcessCollateralPosted <XcssCollPstd>**

*Presence:* [0..1]

*Definition:* Value of collateral posted in excess of the required collateral.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

**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.

**8.1.10.9.1.3.8 ExcessCollateralReceived <XcssCollRcvd>**

*Presence:* [0..1]

*Definition:* Value of collateral received in excess of the required collateral.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

**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.

**8.1.10.9.1.4 ReportingDateTime <RptgDtTm>**

*Presence:* [1..1]

*Definition:* Date and time of reporting to the trade repository as required by regulation.

*Datatype:* "ISODatetime" on page 521

**8.1.10.9.2 CommonTradeData <CmonTradData>**

*Presence:* [1..1]

*Definition:* Data specifically related to transaction.

**CommonTradeData <CmonTradData>** contains the following **CommonTradeDataReport38** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractData <CtrctData>	[0..1]			318
	ContractType <CtrctTp>	[0..1]	CodeSet		318
	AssetClass <AsstClss>	[0..1]	CodeSet		319
	ProductClassification <PdctClssfctn>	[0..1]	±		319
	ProductIdentification <PdctId>	[0..1]	±		319
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		319
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	320
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	320
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	321
	TransactionData <TxData>	[1..1]			321
	UniqueTradeIdentifier <UnqTradIdr>	[1..1]	Text		322
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		323
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		323
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		323
	Compression <Cmprssn>	[0..1]	Indicator		323
	Price <Pric>	[1..1]	±		323
	NotionalAmount <NtnlAmt>	[1..1]	±		324
	PriceMultiplier <PricMltplr>	[1..1]	Quantity		324
	Quantity <Qty>	[1..1]	±		324
	UpFrontPayment <UpFrntPmt>	[0..1]	±		325
	DeliveryType <DlrvyTp>	[1..1]	CodeSet		325
	ExecutionDateTime <ExctnDtTm>	[1..1]	DateTime		325
	EffectiveDate <FctvDt>	[1..1]	Date		325
	MaturityDate <MtrtyDt>	[0..1]	Date		326
	TerminationDate <TermntnDt>	[0..1]	Date		326
	SettlementDate <SttlmDt>	[0..*]	Date		326
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	326
	TradeConfirmation <TradConf>	[1..1]			326
{Or	Confirmed <ConfD>	[1..1]	±		327
Or}	NonConfirmed <NonConfD>	[1..1]	±		327
	TradeClearing <TradClr>	[1..1]	±	C11	327

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InterestRate <IntrstRate>	[0..1]	±	C13	328
	Currency <Ccy>	[0..1]	±	C5	328
	Commodity <Cmmdty>	[0..1]	±		329
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		329
	Option <Optn>	[0..1]	±	C19	329
	Credit <Cdt>	[0..1]	±		330

#### 8.1.10.9.2.1 ContractData <CtrctData>

*Presence:* [0..1]

*Definition:* Data related to a trade contract.

**ContractData <CtrctData>** contains the following **ContractType8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractType <CtrctTp>	[0..1]	CodeSet		318
	AssetClass <AsstClss>	[0..1]	CodeSet		319
	ProductClassification <PdctClssfctn>	[0..1]	±		319
	ProductIdentification <PdctId>	[0..1]	±		319
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		319
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	320
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	320
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	321

#### 8.1.10.9.2.1.1 ContractType <CtrctTp>

*Presence:* [0..1]

*Definition:* Classification of information according to contract type.

*Datatype:* "FinancialInstrumentContractType2Code" on page 511

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
FORW	Forward	Contract of type forward.
OPTN	Option	Contract of type option.
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.

CodeName	Name	Definition
OTHR	Other	Contract of other financial instrument contract type.

#### 8.1.10.9.2.1.2 AssetClass <AsstCls>

*Presence:* [0..1]

*Definition:* Specifies the classification according to the asset class of the contract.

*Datatype:* "ProductType4Code" on page 516

CodeName	Name	Definition
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.
EQUI	Equity	Identifies the nature or type of an equity.
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
COMM	Commodity	Identifies categories of instruments that are commodities.
OTHR	Other	Other asset type.

#### 8.1.10.9.2.1.3 ProductClassification <PdctClssfctn>

*Presence:* [0..1]

*Definition:* Specifies the classification of the derivative product.

**ProductClassification <PdctClssfctn>** contains one of the following elements (see "ProductClassification1Choice" on page 430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[1..1]	IdentifierSet		431
Or}	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		431

#### 8.1.10.9.2.1.4 ProductIdentification <PdctId>

*Presence:* [0..1]

*Definition:* Specifies the identification of the derivative product.

**ProductIdentification <PdctId>** contains one of the following elements (see "SecurityIdentification18Choice" on page 502 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		502
Or}	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		502

#### 8.1.10.9.2.1.5 UnderlyingInstrument <UndrlygInstrm>

*Presence:* [0..1]

*Definition:* Unique identification to identify the direct underlying instrument based on its type.

**UnderlyingInstrument <UndrlygInstrm>** contains one of the following elements (see "SecurityIdentification34Choice" on page 496 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		496
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		496
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		497
Or	BasketConstituents <BsktCnstntnts>	[1..*]	±		497
Or	Index <Indx>	[1..1]			497
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		497
Or	Name <Nm>	[1..1]	Text		497
Or}	Index <Indx>	[1..1]	CodeSet		498
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		500

#### 8.1.10.9.2.1.6 NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>

*Presence:* [0..1]

*Definition:* Currency of the notional amount.

*Usage:* In the case of an interest rate or currency derivative contract, this will be the notional currency of first leg.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 504

#### 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.

#### 8.1.10.9.2.1.7 NotionalCurrencySecondLeg <NtnlCcyScndLeg>

*Presence:* [0..1]

*Definition:* Other currency of the notional amount.

*Usage:* In the case of an interest rate or currency derivative contract, this will be the notional currency of the second leg.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 504

**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.

**8.1.10.9.2.1.8 DeliverableCurrency <DlvrblCcy>**

*Presence:* [0..1]

*Definition:* Specifies the currency to be delivered.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 504

**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.

**8.1.10.9.2.2 TransactionData <TxData>**

*Presence:* [1..1]

*Definition:* Data related to a trade transaction.

**TransactionData <TxData>** contains the following **TradeTransaction28** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier <UnqTradldr>	[1..1]	Text		322
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		323
	ComplexTradeIdentification <CmplxTradld>	[0..1]	Text		323
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		323
	Compression <Cmprssn>	[0..1]	Indicator		323
	Price <Pric>	[1..1]	±		323
	NotionalAmount <NtnlAmt>	[1..1]	±		324
	PriceMultiplier <PricMltpl>	[1..1]	Quantity		324
	Quantity <Qty>	[1..1]	±		324
	UpFrontPayment <UpFrntPmt>	[0..1]	±		325
	DeliveryType <DlvryTp>	[1..1]	CodeSet		325
	ExecutionDateTime <ExctnDtTm>	[1..1]	DateTime		325
	EffectiveDate <FctvDt>	[1..1]	Date		325
	MaturityDate <MtrtyDt>	[0..1]	Date		326
	TerminationDate <TermntnDt>	[0..1]	Date		326
	SettlementDate <SttlmDt>	[0..*]	Date		326
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	326
	TradeConfirmation <TradConf>	[1..1]			326
{Or	Confirmed <Confd>	[1..1]	±		327
Or}	NonConfirmed <NonConfd>	[1..1]	±		327
	TradeClearing <TradClr>	[1..1]	±	C11	327
	InterestRate <IntrstRate>	[0..1]	±	C13	328
	Currency <Ccy>	[0..1]	±	C5	328
	Commodity <Cmmdty>	[0..1]	±		329
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		329
	Option <Optn>	[0..1]	±	C19	329
	Credit <Cdt>	[0..1]	±		330

**8.1.10.9.2.2.1 UniqueTradeIdentifier <UnqTradldr>***Presence:* [1..1]*Definition:* Unique trade Identifier (UTI) as agreed with the counterparty.*Datatype:* "Max52Text" on page 528

**8.1.10.9.2.2.2 ReportTrackingNumber <RptTrckgNb>**

*Presence:* [0..1]

*Definition:* Unique number to indicate a group of reports which relate to the same execution.

*Datatype:* "Max52Text" on page 528

**8.1.10.9.2.2.3 ComplexTradeldentification <CmplxTradld>**

*Presence:* [0..1]

*Definition:* Identification, internal to the reporting firm to identify all the reports related to the same execution of a combination of financial instruments. The code must be unique for the firm for the group of reports for the execution.

Usage: Field only applies when the instrument is complex.

*Datatype:* "Max35Text" on page 528

**8.1.10.9.2.2.4 TradingVenue <TradgVn>**

*Presence:* [0..1]

*Definition:* Venue of execution identified by a unique code for this venue.

In case of a contract concluded OTC, it has to be identified using specific MIC codes designating OTC transactions.

*Datatype:* "MICIdentifier" on page 523

**8.1.10.9.2.2.5 Compression <Cmprssn>**

*Presence:* [0..1]

*Definition:* Identifies whether the contract results from a compression operation or not.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 524):

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

**8.1.10.9.2.2.6 Price <Pric>**

*Presence:* [1..1]

*Definition:* Indicates the price per derivative excluding, where applicable, commission and accrued interest.

**Price <Pric>** contains one of the following elements (see "[SecuritiesTransactionPrice10Choice](#)" on page 466 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		467
Or	Unit <Unit>	[1..1]	Quantity		467
Or	Percentage <Pctg>	[1..1]	Rate		467
Or	Yield <Yld>	[1..1]	Rate		467
Or	PendingPrice <PdgPric>	[1..1]	CodeSet		467
Or)	Other <Othr>	[1..1]		C8	468
	Value <Val>	[0..1]	Quantity		468
	Type <Tp>	[0..1]	Text		468

#### 8.1.10.9.2.2.7 NotionalAmount <NtnIAmt>

*Presence:* [1..1]

*Definition:* Reference amount from which contractual payments are determined.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

**NotionalAmount <NtnIAmt>** contains the following elements (see "[AmountAndDirection56](#)" on page 165 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		166
	Sign <Sgn>	[0..1]	Indicator		166

#### 8.1.10.9.2.2.8 PriceMultiplier <PricMltplr>

*Presence:* [1..1]

*Definition:* Number of units of the underlying instrument represented by a single derivative contract.

*Datatype:* "[LongFraction21DecimalNumber](#)" on page 525

#### 8.1.10.9.2.2.9 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Number of units of the financial instrument, that is, the nominal value.

**Quantity <Qty>** contains one of the following elements (see "[FinancialInstrumentQuantity30Choice](#)" on page 469 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		469
Or	NominalValue <NmnlVal>	[1..1]	Amount		470
Or}	MonetaryValue <MntryVal>	[1..1]	Amount		470

#### 8.1.10.9.2.2.10 UpFrontPayment <UpFrntPmt>

*Presence:* [0..1]

*Definition:* Amount of money of any up-front payment the reporting counterparty made or received.

Usage: The negative symbol to be used to indicate that the payment was made, not received.

**UpFrontPayment <UpFrntPmt>** contains the following elements (see "[AmountAndDirection56](#)" on page 165 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		166
	Sign <Sgn>	[0..1]	Indicator		166

#### 8.1.10.9.2.2.11 DeliveryType <DlvryTp>

*Presence:* [1..1]

*Definition:* Indicates whether the financial instrument is settled physically or in cash or decided at expiration time by counterparty.

*Datatype:* "[PhysicalTransferType4Code](#)" on page 516

CodeName	Name	Definition
PHYS	Physical	Physical transfer.
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

#### 8.1.10.9.2.2.12 ExecutionDateTime <ExctnDtTm>

*Presence:* [1..1]

*Definition:* Indicates the date and time when the contract was executed.

*Datatype:* "[ISODatetime](#)" on page 521

#### 8.1.10.9.2.2.13 EffectiveDate <FctvDt>

*Presence:* [1..1]

*Definition:* Indicates the date when obligations under the contract come into effect.

*Datatype:* "[ISODate](#)" on page 521

**8.1.10.9.2.2.14 MaturityDate <MtrtyDt>***Presence:* [0..1]*Definition:* Indicates the original date of expiry of the reported contract.

Usage:

An early termination shall not be reported in this field.

*Datatype:* "ISODate" on page 521**8.1.10.9.2.2.15 TerminationDate <TermntnDt>***Presence:* [0..1]*Definition:* Indicates the date in the case of an early termination of the reported contract.*Datatype:* "ISODate" on page 521**8.1.10.9.2.2.16 SettlementDate <SttlmDt>***Presence:* [0..\*]*Definition:* Indicates the date of settlement of the underlying.*Datatype:* "ISODate" on page 521**8.1.10.9.2.2.17 MasterAgreement <MstrAgrmt>***Presence:* [0..1]*Definition:* Details related to the master agreement.*Impacted by:* C9 "OneElementPresentRule"**MasterAgreement <MstrAgrmt>** contains the following elements (see "MasterAgreement5" on page 165 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[0..1]	Text		165
	Version <Vrsn>	[0..1]	Text		165

**Constraints**• **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

/Type Must be present

Or /Version Must be present

**8.1.10.9.2.2.18 TradeConfirmation <TradConf>***Presence:* [1..1]*Definition:* Provides information on whether the contract was electronically confirmed, non-electronically confirmed or remains unconfirmed.

**TradeConfirmation <TradConf>** contains one of the following **TradeConfirmation1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Confirmed <Confid>	[1..1]	±		327
Or}	NonConfirmed <NonConfid>	[1..1]	±		327

#### 8.1.10.9.2.2.18.1 Confirmed <Confid>

*Presence:* [1..1]

*Definition:* Indicates the type of contract confirmation.

**Confirmed <Confid>** contains the following elements (see "[TradeConfirmation2](#)" on page 449 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	CodeSet		449
	TimeStamp <TmStmp>	[1..1]	DateTime		449

#### 8.1.10.9.2.2.18.2 NonConfirmed <NonConfid>

*Presence:* [1..1]

*Definition:* Indicates that contract was not confirmed.

**NonConfirmed <NonConfid>** contains the following elements (see "[TradeNonConfirmation1](#)" on page 448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	CodeSet		448

#### 8.1.10.9.2.2.19 TradeClearing <TradClr>

*Presence:* [1..1]

*Definition:* Information related to clearing of the reported contract.

*Impacted by:* [C11 "OneElementPresentRule"](#)

**TradeClearing <TradClr>** contains the following elements (see "[TradeClearing3](#)" on page 427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingObligation <ClrOblgtn>	[0..1]	CodeSet		427
	ClearingStatus <ClrSts>	[0..1]			428
{Or	Cleared <Clrd>	[1..1]	±	C12	428
Or}	NonCleared <NonClrd>	[1..1]	CodeSet		428
	IntraGroup <IntraGrp>	[0..1]	Indicator		429

**Constraints**

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

    /ClearingObligation Must be present  
 Or     /ClearingStatus Must be present  
 Or     /IntraGroup Must be present

**8.1.10.9.2.2.20 InterestRate <IntrstRate>**

*Presence:* [0..1]

*Definition:* Information related to interest rate asset class type.

*Impacted by:* C13 "OneElementPresentRule"

**InterestRate <IntrstRate>** contains the following elements (see "InterestRateLegs7" on page 471 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FirstLeg <FrstLeg>	[0..1]	±		471
	SecondLeg <ScndLeg>	[0..1]	±		471

**Constraints**

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

    /FirstLeg Must be present  
 Or     /SecondLeg Must be present

**8.1.10.9.2.2.21 Currency <Ccy>**

*Presence:* [0..1]

*Definition:* Information related to currency asset class type.

*Impacted by:* C5 "ExchangeRatePresenceRule"

**Currency <Ccy>** contains the following elements (see "CurrencyExchange10" on page 175 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverableCrossCurrency <DlvrblCrossCcy>	[0..1]	CodeSet	C2	175
	ExchangeRate <XchgRate>	[0..1]	Rate		175
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		176
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		176

**Constraints**

- **ExchangeRatePresenceRule**

ExchangeRate must be present or ForwardExchangeRate must be present.

Following Must be True  
 /ExchangeRate Must be present  
 Or /ForwardExchangeRate Must be present

#### 8.1.10.9.2.22 Commodity <Cmmdty>

*Presence:* [0..1]

*Definition:* Information related to commodity asset class type.

**Commodity <Cmmdty>** contains one of the following elements (see "[AssetClassCommodity2Choice](#)" on page 167 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <Agrcltrl>	[1..1]	CodeSet		167
Or	Energy <Nrgy>	[1..1]	CodeSet		167
Or	Environmental <Envttl>	[1..1]	CodeSet		168
Or	Freight <Frght>	[1..1]	CodeSet		168
Or	Index <Indx>	[1..1]	CodeSet		168
Or	Metal <Metl>	[1..1]	CodeSet		168
Or	Exotic <Extc>	[1..1]	CodeSet		169
Or}	Other <Othr>	[1..1]	CodeSet		169

#### 8.1.10.9.2.23 EnergySpecificAttributes <NrgySpcfcAttrbts>

*Presence:* [0..1]

*Definition:* Attributes specific for derivative contracts related to natural gas and electricity delivered in the European Union.

**EnergySpecificAttributes <NrgySpcfcAttrbts>** contains the following elements (see "[EnergySpecificAttribute5](#)" on page 169 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryPointOrZone <DivryPtOrZone>	[0..*]	±		169
	InterConnectionPoint <IntrCnnctnPt>	[0..1]	±		170
	LoadType <LdTp>	[0..1]	CodeSet		170
	DeliveryAttribute <DivryAttr>	[0..*]	±		170

#### 8.1.10.9.2.24 Option <Optn>

*Presence:* [0..1]

*Definition:* Information related to credit derivative asset class type.

*Impacted by:* [C19 "OptionOrSwaptionAttributePresenceRule"](#)

**Option <Optn>** contains the following elements (see "[OptionOrSwaption4](#)" on page 181 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OptionType <OptnTp>	[0..1]	CodeSet		181
	StrikePrice <StrkPric>	[0..1]	±		181
	OptionExerciseStyle <OptnExrcStyle>	[0..*]	CodeSet		182
	MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>	[0..1]	Date		182

#### Constraints

- **OptionOrSwaptionAttributePresenceRule**

OptionType or StrikePrice or OptionExerciseStyle must be present.

Following Must be True

/OptionType Must be present

Or /StrikePrice Must be present

Or /OptionExerciseStyle[\*] Must be present

#### 8.1.10.9.2.25 Credit <Cdt>

*Presence:* [0..1]

*Definition:* Information related to credit derivative asset class type.

**Credit <Cdt>** contains the following elements (see "[CreditDerivative2](#)" on page 425 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Seniority <Snrty>	[0..1]	CodeSet		425
	ReferenceParty <RefPty>	[0..1]	±		425
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		426
	CalculationBasis <ClctnBsis>	[0..1]	Text		426
	Series <Srs>	[0..1]	Quantity		426
	Version <Vrsn>	[0..1]	Quantity		426
	IndexFactor <IndxFctr>	[0..1]	Rate		426
	Tranche <Trch>	[0..1]	±		427

#### 8.1.10.9.3 TechnicalAttributes <TechAttrbts>

*Presence:* [0..1]

*Definition:* Specifies technical attributes of the message.

**TechnicalAttributes <TechAttrbts>** contains the following elements (see "[TechnicalAttributes1](#)" on page 449 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReconciliationFlag <RcncltnFlg>	[0..1]	CodeSet		449

#### 8.1.10.9.4 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 184 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		184
	Envelope <Envlp>	[1..1]	(External Schema)		184

#### 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.

#### 8.1.10.10 TradePositionOther5

*Definition:* Provides details of an unspecified type of report on a trade position.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			333
	Counterparty <CtrPty>	[1..1]	±		334
	Valuation <Valtn>	[0..1]		C7	334
	ContractValue <CtrctVal>	[0..1]	±		335
	TimeStamp <TmStmp>	[0..1]	DateTime		335
	Type <Tp>	[0..1]	CodeSet		335
	Collateral <Coll>	[0..1]			336
	Collateralisation <Collstn>	[0..1]	CodeSet		336
	Portfolio <Prfl>	[0..1]	Text		337
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	337
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	337
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	338
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	338
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	338
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	339
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		339
	CommonTradeData <CmonTradData>	[1..1]			339
	ContractData <CtrctData>	[0..1]			341
	ContractType <CtrctTp>	[0..1]	CodeSet		341
	AssetClass <AsstClss>	[0..1]	CodeSet		342
	ProductClassification <PdctClssfctn>	[0..1]	±		342
	ProductIdentification <PdctId>	[0..1]	±		342
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		342
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	343
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	343
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	344
	TransactionData <TxData>	[1..1]			344
	UniqueTradeIdentifier <UnqTradId>	[1..1]	Text		345
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		345
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		346
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		346

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Compression <Cmprssn>	[0..1]	Indicator		346
	Price <Pric>	[0..1]	±		346
	NotionalAmount <NtnlAmt>	[0..1]	±		347
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		347
	Quantity <Qty>	[0..1]	±		347
	UpFrontPayment <UpFrntPmt>	[0..1]	±		348
	DeliveryType <DlvryTp>	[0..1]	CodeSet		348
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		348
	EffectiveDate <FctvDt>	[0..1]	Date		348
	MaturityDate <MtrtyDt>	[0..1]	Date		349
	TerminationDate <TermntnDt>	[0..1]	Date		349
	SettlementDate <SttlmDt>	[0..*]	Date		349
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	349
	TradeConfirmation <TradConf>	[0..1]	±		349
	TradeClearing <TradClr>	[0..1]	±	C11	350
	InterestRate <IntrstRate>	[0..1]	±	C13	350
	Currency <Ccy>	[0..1]	±	C5	351
	Commodity <Cmmdty>	[0..1]	±		351
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		352
	Option <Optn>	[0..1]	±	C19	352
	Credit <Cdt>	[0..1]	±		353
	ActionTypeDetails <ActnTpDtls>	[0..1]	Text		353
	TechnicalAttributes <TechAttrbts>	[0..1]	±		353
	SupplementaryData <SplmtryData>	[0..*]	±	C1	353

#### 8.1.10.10.1 CounterpartySpecificData <CtrPtySpfcData>

*Presence:* [1..2]

*Definition:* Counterparty data details.

**CounterpartySpecificData <CtrPtySpfcData>** contains the following **CounterpartySpecificData22** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Counterparty <CtrPty>	[1..1]	±		334
	Valuation <Valtn>	[0..1]		C7	334
	ContractValue <CtrctVal>	[0..1]	±		335
	TimeStamp <TmStmp>	[0..1]	DateTime		335
	Type <Tp>	[0..1]	CodeSet		335
	Collateral <Coll>	[0..1]			336
	Collateralisation <Collstn>	[0..1]	CodeSet		336
	Portfolio <Prfl>	[0..1]	Text		337
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	337
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	337
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	338
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	338
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	338
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	339
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		339

#### 8.1.10.10.1.1 Counterparty <CtrPty>

*Presence:* [1..1]

*Definition:* Data specific to counterparties of the reported transaction/position.

**Counterparty <CtrPty>** contains the following elements (see "[TradeCounterpartyReport9](#)" on page 459 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		460
	OtherCounterparty <OthrCtrPty>	[1..1]	±		460
	Broker <Brkr>	[0..1]	±		461
	SubmittingAgent <SubmitgAgt>	[0..1]	±		461
	ClearingMember <ClrMmb>	[0..1]	±		461
	Beneficiary <Bnfcry>	[0..1]	±		461

#### 8.1.10.10.1.2 Valuation <Valtn>

*Presence:* [0..1]

*Definition:* Data specific to the valuation of the transaction.

Impacted by: C7 "OneElementPresentRule"

**Valuation <Valtn>** contains the following **ContractValuationData3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractValue <CtrctVal>	[0..1]	±		335
	TimeStamp <TmStmp>	[0..1]	DateTime		335
	Type <Tp>	[0..1]	CodeSet		335

#### Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

/ContractValue Must be present

Or /TimeStamp Must be present

Or /Type Must be present

#### 8.1.10.10.1.2.1 ContractValue <CtrctVal>

*Presence:* [0..1]

*Definition:* Mark to market valuation of the contract, or mark to model valuation. The CCP's valuation to be used for a cleared trade.

**ContractValue <CtrctVal>** contains the following elements (see "AmountAndDirection54" on page 166 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2	166
	Sign <Sgn>	[0..1]	Indicator		166

#### 8.1.10.10.1.2.2 TimeStamp <TmStmp>

*Presence:* [0..1]

*Definition:* Date and time of the last valuation.

Usage: For mark-to-market valuation the date and time of publishing of reference prices shall be reported.

*Datatype:* "ISODatetime" on page 521

#### 8.1.10.10.1.2.3 Type <Tp>

*Presence:* [0..1]

*Definition:* Indicate whether valuation was performed mark to market, mark to model or provided by the CCP.

*Datatype:* "ValuationType1Code" on page 520

CodeName	Name	Definition
CCPV	CCPValuation	Central counterparty (CCP) valuation.

CodeName	Name	Definition
MTMA	MarkToMarket	Mark to market valuation.
MTMO	MarkToModel	Mark to model valuation.

#### 8.1.10.10.1.3 Collateral <Coll>

*Presence:* [0..1]

*Definition:* Information related to collateral agreement existing between counterparties.

**Collateral <Coll>** contains the following **TradeCollateralReport2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Collateralisation <Collstn>	[0..1]	CodeSet		336
	Portfolio <Prfl>	[0..1]	Text		337
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	337
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	337
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	338
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	338
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	338
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	339

#### 8.1.10.10.1.3.1 Collateralisation <Collstn>

*Presence:* [0..1]

*Definition:* Information indicating the type of collateral agreement existing between counterparties.

*Datatype:* "CollateralisationType1Code" on page 508

CodeName	Name	Definition
FLCL	FullyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties post initial margin and regularly post variation margin with respect to the derivative transaction.
OWCL	OneWayCollateralised	The collateral agreement between the counterparties stipulates that one counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
PRCL	PartiallyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties regularly post only variation margin with respect to the derivative transaction.

CodeName	Name	Definition
UNCL	Uncollateralised	There is no collateral agreement between the counterparties or the collateral agreement between the counterparties stipulates that no collateral (neither initial margin nor variation margin) has to be posted with respect to the derivative transaction.

#### 8.1.10.10.1.3.2 Portfolio <Prtfl>

*Presence:* [0..1]

*Definition:* A unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

*Datatype:* "Max52Text" on page 528

#### 8.1.10.10.1.3.3 InitialMarginPosted <InitlMrgnPstd>

*Presence:* [0..1]

*Definition:* Value of the initial margin posted by the reporting counterparty to the other counterparty.

Usage: Where initial margin is posted on a portfolio basis, this field should include the overall value of initial margin posted for the portfolio.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

#### 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.

#### 8.1.10.10.1.3.4 VariationMarginPosted <VartnMrgnPstd>

*Presence:* [0..1]

*Definition:* Value of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.

Usage: Where variation margin is posted on a portfolio basis, this field should include the overall value of variation margin posted for the portfolio.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

#### 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.

#### 8.1.10.10.1.3.5 InitialMarginReceived <InitlMrgnRcvd>

*Presence:* [0..1]

*Definition:* Value of the initial margin received by the reporting counterparty from the other counterparty.

Usage: Where initial margin is received on a portfolio basis, this field should include the overall value of initial margin received for the portfolio.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

##### 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.

#### 8.1.10.10.1.3.6 VariationMarginReceived <VartnMrgnRcvd>

*Presence:* [0..1]

*Definition:* Value of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.

Usage: Where variation margin is received on a portfolio basis, this field should include the overall value of variation margin received for the portfolio.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

##### 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.

#### 8.1.10.10.1.3.7 ExcessCollateralPosted <XcssCollPstd>

*Presence:* [0..1]

*Definition:* Value of collateral posted in excess of the required collateral.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

**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.

**8.1.10.10.1.3.8 ExcessCollateralReceived <XcssCollRcvd>**

*Presence:* [0..1]

*Definition:* Value of collateral received in excess of the required collateral.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

**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.

**8.1.10.10.1.4 ReportingDateTime <RptgDtTm>**

*Presence:* [1..1]

*Definition:* Date and time of reporting to the trade repository as required by regulation.

*Datatype:* "ISODatetime" on page 521

**8.1.10.10.2 CommonTradeData <CmonTradData>**

*Presence:* [1..1]

*Definition:* Data specifically related to transaction.

**CommonTradeData <CmonTradData>** contains the following **CommonTradeDataReport37** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractData <CtrctData>	[0..1]			341
	ContractType <CtrctTp>	[0..1]	CodeSet		341
	AssetClass <AsstClss>	[0..1]	CodeSet		342
	ProductClassification <PdctClssfctn>	[0..1]	±		342
	ProductIdentification <PdctId>	[0..1]	±		342
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		342
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	343
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	343
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	344
	TransactionData <TxData>	[1..1]			344
	UniqueTradeIdentifier <UnqTradldr>	[1..1]	Text		345
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		345
	ComplexTradeIdentification <CmplxTradld>	[0..1]	Text		346
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		346
	Compression <Cmprssn>	[0..1]	Indicator		346
	Price <Pric>	[0..1]	±		346
	NotionalAmount <NtnlAmt>	[0..1]	±		347
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		347
	Quantity <Qty>	[0..1]	±		347
	UpFrontPayment <UpFrntPmt>	[0..1]	±		348
	DeliveryType <DlvryTp>	[0..1]	CodeSet		348
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		348
	EffectiveDate <FctvDt>	[0..1]	Date		348
	MaturityDate <MtrtyDt>	[0..1]	Date		349
	TerminationDate <TermntnDt>	[0..1]	Date		349
	SettlementDate <SttlmDt>	[0..*]	Date		349
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	349
	TradeConfirmation <TradConf>	[0..1]	±		349
	TradeClearing <TradClr>	[0..1]	±	C11	350
	InterestRate <IntrstRate>	[0..1]	±	C13	350
	Currency <Ccy>	[0..1]	±	C5	351

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Commodity <Cmmdty>	[0..1]	±		351
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		352
	Option <Optn>	[0..1]	±	C19	352
	Credit <Cdt>	[0..1]	±		353
	ActionTypeDetails <ActnTpDtls>	[0..1]	Text		353

#### 8.1.10.10.2.1 ContractData <CtrctData>

*Presence:* [0..1]

*Definition:* Data related to a trade contract.

**ContractData <CtrctData>** contains the following **ContractType8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractType <CtrctTp>	[0..1]	CodeSet		341
	AssetClass <AsstClss>	[0..1]	CodeSet		342
	ProductClassification <PdctClssfctn>	[0..1]	±		342
	ProductIdentification <PdctId>	[0..1]	±		342
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		342
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	343
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	343
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	344

#### 8.1.10.10.2.1.1 ContractType <CtrctTp>

*Presence:* [0..1]

*Definition:* Classification of information according to contract type.

*Datatype:* "FinancialInstrumentContractType2Code" on page 511

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
FORW	Forward	Contract of type forward.
OPTN	Option	Contract of type option.
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.

CodeName	Name	Definition
OTHR	Other	Contract of other financial instrument contract type.

#### 8.1.10.10.2.1.2 AssetClass <AsstClss>

*Presence:* [0..1]

*Definition:* Specifies the classification according to the asset class of the contract.

*Datatype:* "ProductType4Code" on page 516

CodeName	Name	Definition
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.
EQUI	Equity	Identifies the nature or type of an equity.
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
COMM	Commodity	Identifies categories of instruments that are commodities.
OTHR	Other	Other asset type.

#### 8.1.10.10.2.1.3 ProductClassification <PdctClssfctn>

*Presence:* [0..1]

*Definition:* Specifies the classification of the derivative product.

**ProductClassification <PdctClssfctn>** contains one of the following elements (see "ProductClassification1Choice" on page 430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[1..1]	IdentifierSet		431
Or}	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		431

#### 8.1.10.10.2.1.4 ProductIdentification <PdctId>

*Presence:* [0..1]

*Definition:* Specifies the identification of the derivative product.

**ProductIdentification <PdctId>** contains one of the following elements (see "SecurityIdentification18Choice" on page 502 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		502
Or}	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		502

#### 8.1.10.10.2.1.5 UnderlyingInstrument <UndrlygInstrm>

*Presence:* [0..1]

*Definition:* Unique identification to identify the direct underlying instrument based on its type.

**UnderlyingInstrument <UndrlygInstrm>** contains one of the following elements (see "SecurityIdentification34Choice" on page 496 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		496
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		496
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		497
Or	BasketConstituents <BsktCnstntnts>	[1..*]	±		497
Or	Index <Indx>	[1..1]			497
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		497
Or	Name <Nm>	[1..1]	Text		497
Or}	Index <Indx>	[1..1]	CodeSet		498
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		500

#### 8.1.10.10.2.1.6 NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>

*Presence:* [0..1]

*Definition:* Currency of the notional amount.

*Usage:* In the case of an interest rate or currency derivative contract, this will be the notional currency of first leg.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 504

#### 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.

#### 8.1.10.10.2.1.7 NotionalCurrencySecondLeg <NtnlCcyScndLeg>

*Presence:* [0..1]

*Definition:* Other currency of the notional amount.

*Usage:* In the case of an interest rate or currency derivative contract, this will be the notional currency of the second leg.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 504

**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.

**8.1.10.10.2.1.8 DeliverableCurrency <DivrblCcy>**

*Presence:* [0..1]

*Definition:* Specifies the currency to be delivered.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 504

**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.

**8.1.10.10.2.2 TransactionData <TxData>**

*Presence:* [1..1]

*Definition:* Data related specifically to a trade transaction.

**TransactionData <TxData>** contains the following **TradeTransaction25** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier <UnqTradldr>	[1..1]	Text		345
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		345
	ComplexTradeIdentification <CmplxTradld>	[0..1]	Text		346
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		346
	Compression <Cmprssn>	[0..1]	Indicator		346
	Price <Pric>	[0..1]	±		346
	NotionalAmount <NtnlAmt>	[0..1]	±		347
	PriceMultiplier <PricMltpl>	[0..1]	Quantity		347
	Quantity <Qty>	[0..1]	±		347
	UpFrontPayment <UpFrntPmt>	[0..1]	±		348
	DeliveryType <DlvryTp>	[0..1]	CodeSet		348
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		348
	EffectiveDate <FctvDt>	[0..1]	Date		348
	MaturityDate <MtrtyDt>	[0..1]	Date		349
	TerminationDate <TermntnDt>	[0..1]	Date		349
	SettlementDate <SttlmDt>	[0..*]	Date		349
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	349
	TradeConfirmation <TradConf>	[0..1]	±		349
	TradeClearing <TradClr>	[0..1]	±	C11	350
	InterestRate <IntrstRate>	[0..1]	±	C13	350
	Currency <Ccy>	[0..1]	±	C5	351
	Commodity <Cmmdty>	[0..1]	±		351
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		352
	Option <Optn>	[0..1]	±	C19	352
	Credit <Cdt>	[0..1]	±		353

#### 8.1.10.10.2.2.1 UniqueTradeIdentifier <UnqTradldr>

*Presence:* [1..1]

*Definition:* Unique trade Identifier (UTI) as agreed with the counterparty.

*Datatype:* "Max52Text" on page 528

#### 8.1.10.10.2.2.2 ReportTrackingNumber <RptTrckgNb>

*Presence:* [0..1]

*Definition:* Unique number to indicate a group of reports which relate to the same execution.

*Datatype:* "Max52Text" on page 528

#### **8.1.10.10.2.2.3 ComplexTradIdIdentification <CmplxTradId>**

*Presence:* [0..1]

*Definition:* Identification, internal to the reporting firm to identify all the reports related to the same execution of a combination of financial instruments. The code must be unique for the firm for the group of reports for the execution.

Usage: Field only applies when the instrument is complex.

*Datatype:* "Max35Text" on page 528

#### **8.1.10.10.2.2.4 TradingVenue <TradgVn>**

*Presence:* [0..1]

*Definition:* Venue of execution identified by a unique code for this venue.

In case of a contract concluded OTC, it has to be identified using specific MIC codes designating OTC transactions.

*Datatype:* "MICIdentifier" on page 523

#### **8.1.10.10.2.2.5 Compression <Cmprssn>**

*Presence:* [0..1]

*Definition:* Identifies whether the contract results from a compression operation or not.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 524):

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

#### **8.1.10.10.2.2.6 Price <Pric>**

*Presence:* [0..1]

*Definition:* Indicates the price per derivative excluding, where applicable, commission and accrued interest.

**Price <Pric>** contains one of the following elements (see "[SecuritiesTransactionPrice10Choice](#)" on page 466 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		467
Or	Unit <Unit>	[1..1]	Quantity		467
Or	Percentage <Pctg>	[1..1]	Rate		467
Or	Yield <Yld>	[1..1]	Rate		467
Or	PendingPrice <PdgPric>	[1..1]	CodeSet		467
Or)	Other <Othr>	[1..1]		C8	468
	Value <Val>	[0..1]	Quantity		468
	Type <Tp>	[0..1]	Text		468

#### 8.1.10.10.2.2.7 NotionalAmount <NtnlAmt>

*Presence:* [0..1]

*Definition:* Reference amount from which contractual payments are determined.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

**NotionalAmount <NtnlAmt>** contains the following elements (see "[AmountAndDirection56](#)" on page 165 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		166
	Sign <Sgn>	[0..1]	Indicator		166

#### 8.1.10.10.2.2.8 PriceMultiplier <PricMltplr>

*Presence:* [0..1]

*Definition:* Number of units of the underlying instrument represented by a single derivative contract.

*Datatype:* "[LongFraction21DecimalNumber](#)" on page 525

#### 8.1.10.10.2.2.9 Quantity <Qty>

*Presence:* [0..1]

*Definition:* Number of units of the financial instrument, that is, the nominal value.

**Quantity <Qty>** contains one of the following elements (see "[FinancialInstrumentQuantity30Choice](#)" on page 469 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		469
Or	NominalValue <NmnlVal>	[1..1]	Amount		470
Or}	MonetaryValue <MntryVal>	[1..1]	Amount		470

#### 8.1.10.10.2.2.10 UpFrontPayment <UpFrntPmt>

*Presence:* [0..1]

*Definition:* Amount of money of any up-front payment the reporting counterparty made or received.

Usage: The negative symbol to be used to indicate that the payment was made, not received.

**UpFrontPayment <UpFrntPmt>** contains the following elements (see "[AmountAndDirection56](#)" on page 165 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		166
	Sign <Sgn>	[0..1]	Indicator		166

#### 8.1.10.10.2.2.11 DeliveryType <DivryTp>

*Presence:* [0..1]

*Definition:* Indicates whether the financial instrument is settled physically or in cash or decided at expiration time by counterparty.

*Datatype:* "[PhysicalTransferType4Code](#)" on page 516

CodeName	Name	Definition
PHYS	Physical	Physical transfer.
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

#### 8.1.10.10.2.2.12 ExecutionDateTime <ExctnDtTm>

*Presence:* [0..1]

*Definition:* Indicates the date and time when the contract was executed.

*Datatype:* "[ISODatetime](#)" on page 521

#### 8.1.10.10.2.2.13 EffectiveDate <FctvDt>

*Presence:* [0..1]

*Definition:* Indicates the date when obligations under the contract come into effect.

*Datatype:* "[ISODate](#)" on page 521

**8.1.10.10.2.2.14 MaturityDate <MtrtyDt>**

*Presence:* [0..1]

*Definition:* Indicates the original date of expiry of the reported contract.

Usage:

An early termination shall not be reported in this field.

*Datatype:* ["ISODate" on page 521](#)

**8.1.10.10.2.2.15 TerminationDate <TermntnDt>**

*Presence:* [0..1]

*Definition:* Indicates the date in the case of an early termination of the reported contract.

*Datatype:* ["ISODate" on page 521](#)

**8.1.10.10.2.2.16 SettlementDate <SttlmDt>**

*Presence:* [0..\*]

*Definition:* Indicates the date of settlement of the underlying.

*Datatype:* ["ISODate" on page 521](#)

**8.1.10.10.2.2.17 MasterAgreement <MstrAgrmt>**

*Presence:* [0..1]

*Definition:* Details related to the Master agreement.

*Impacted by:* [C9 "OneElementPresentRule"](#)

**MasterAgreement <MstrAgrmt>** contains the following elements (see ["MasterAgreement5" on page 165](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[0..1]	Text		165
	Version <Vrsn>	[0..1]	Text		165

**Constraints**

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

    /Type Must be present

Or     /Version Must be present

**8.1.10.10.2.2.18 TradeConfirmation <TradConf>**

*Presence:* [0..1]

*Definition:* Provides information on whether the contract was electronically confirmed, non-electronically confirmed or remains unconfirmed.

**TradeConfirmation <TradConf>** contains one of the following elements (see "[TradeConfirmation2Choice](#)" on page 430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Confirmed <Confid>	[1..1]	±	C10	430
Or}	NonConfirmed <NonConfid>	[1..1]	±		430

#### 8.1.10.10.2.19 TradeClearing <TradClr>

*Presence:* [0..1]

*Definition:* Information related to clearing of the reported contract.

*Impacted by:* [C11 "OneElementPresentRule"](#)

**TradeClearing <TradClr>** contains the following elements (see "[TradeClearing3](#)" on page 427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingObligation <ClrOblgtn>	[0..1]	CodeSet		427
	ClearingStatus <ClrSts>	[0..1]			428
{Or	Cleared <Clrd>	[1..1]	±	C12	428
Or}	NonCleared <NonClrd>	[1..1]	CodeSet		428
	IntraGroup <IntraGrp>	[0..1]	Indicator		429

#### Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

```
Following Must be True
  /ClearingObligation Must be present
Or   /ClearingStatus Must be present
Or   /IntraGroup Must be present
```

#### 8.1.10.10.2.20 InterestRate <IntrstRate>

*Presence:* [0..1]

*Definition:* Information related to interest rate asset class type.

*Impacted by:* [C13 "OneElementPresentRule"](#)

**InterestRate <IntrstRate>** contains the following elements (see "[InterestRateLegs7](#)" on page 471 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FirstLeg <FrstLeg>	[0..1]	±		471
	SecondLeg <ScndLeg>	[0..1]	±		471

**Constraints**

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

    /FirstLeg Must be present

Or     /SecondLeg Must be present

**8.1.10.10.2.21 Currency <Ccy>**

*Presence:* [0..1]

*Definition:* Information related to currency asset class type.

*Impacted by:* C5 "ExchangeRatePresenceRule"

**Currency <Ccy>** contains the following elements (see "CurrencyExchange10" on page 175 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverableCrossCurrency <DlvrbICrossCcy>	[0..1]	CodeSet	C2	175
	ExchangeRate <XchgRate>	[0..1]	Rate		175
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		176
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		176

**Constraints**

- **ExchangeRatePresenceRule**

ExchangeRate must be present or ForwardExchangeRate must be present.

Following Must be True

    /ExchangeRate Must be present

Or     /ForwardExchangeRate Must be present

**8.1.10.10.2.22 Commodity <Cmmdty>**

*Presence:* [0..1]

*Definition:* Information related to commodity asset class type.

**Commodity <Cmmdty>** contains one of the following elements (see "[AssetClassCommodity2Choice](#)" on page 167 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <Agrcltrl>	[1..1]	CodeSet		167
Or	Energy <Nrgy>	[1..1]	CodeSet		167
Or	Environmental <Envttl>	[1..1]	CodeSet		168
Or	Freight <Frght>	[1..1]	CodeSet		168
Or	Index <Indx>	[1..1]	CodeSet		168
Or	Metal <Metl>	[1..1]	CodeSet		168
Or	Exotic <Extc>	[1..1]	CodeSet		169
Or}	Other <Othr>	[1..1]	CodeSet		169

#### 8.1.10.10.2.2.23 EnergySpecificAttributes <NrgySpfcAttrbts>

*Presence:* [0..1]

*Definition:* Attributes specific for derivative contracts related to natural gas and electricity delivered in the European Union.

**EnergySpecificAttributes <NrgySpfcAttrbts>** contains the following elements (see "[EnergySpecificAttribute5](#)" on page 169 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryPointOrZone <DivryPtOrZone>	[0..*]	±		169
	InterConnectionPoint <IntrCnnctnPt>	[0..1]	±		170
	LoadType <LdTp>	[0..1]	CodeSet		170
	DeliveryAttribute <DivryAttr>	[0..*]	±		170

#### 8.1.10.10.2.2.24 Option <Optn>

*Presence:* [0..1]

*Definition:* Information related to credit derivative asset class type.

*Impacted by:* [C19 "OptionOrSwaptionAttributePresenceRule"](#)

**Option <Optn>** contains the following elements (see "[OptionOrSwaption4](#)" on page 181 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OptionType <OptnTp>	[0..1]	CodeSet		181
	StrikePrice <StrkPric>	[0..1]	±		181
	OptionExerciseStyle <OptnExrcStyle>	[0..*]	CodeSet		182
	MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>	[0..1]	Date		182

**Constraints**

- **OptionOrSwaptionAttributePresenceRule**

OptionType or StrikePrice or OptionExerciseStyle must be present.

Following Must be True

```

/OptionType Must be present
Or    /StrikePrice Must be present
Or    /OptionExerciseStyle[*] Must be present

```

**8.1.10.10.2.25 Credit <Cdt>**

*Presence:* [0..1]

*Definition:* Information related to credit derivative asset class type.

**Credit <Cdt>** contains the following elements (see "[CreditDerivative2](#)" on page 425 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Seniority <Snrty>	[0..1]	CodeSet		425
	ReferenceParty <RefPty>	[0..1]	±		425
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		426
	CalculationBasis <ClctnBsis>	[0..1]	Text		426
	Series <Srs>	[0..1]	Quantity		426
	Version <Vrsn>	[0..1]	Quantity		426
	IndexFactor <IndxFctr>	[0..1]	Rate		426
	Tranche <Trch>	[0..1]	±		427

**8.1.10.10.2.3 ActionTypeDetails <ActnTpDtIs>**

*Presence:* [0..1]

*Definition:* Details of the other action type.

*Datatype:* "[Max50Text](#)" on page 528

**8.1.10.10.3 TechnicalAttributes <TechAttrbts>**

*Presence:* [0..1]

*Definition:* Specifies technical attributes of the message.

**TechnicalAttributes <TechAttrbts>** contains the following elements (see "[TechnicalAttributes1](#)" on page 449 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReconciliationFlag <RcncltnFlg>	[0..1]	CodeSet		449

**8.1.10.10.4 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 184 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		184
	Envelope <Envlp>	[1..1]	(External Schema)		184

#### 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.

#### 8.1.10.11 TradePositionValuationUpdate5

*Definition:* Provides details of a valuation update report on a trade position.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			356
	Counterparty <CtrPty>	[1..1]	±		357
	Valuation <Valtn>	[0..1]			357
	ContractValue <CtrctVal>	[1..1]	±		358
	TimeStamp <TmStmp>	[1..1]	DateTime		358
	Type <Tp>	[1..1]	CodeSet		358
	Collateral <Coll>	[0..1]			358
	Collateralisation <Collstn>	[1..1]	CodeSet		359
	Portfolio <Prfl>	[0..1]	Text		359
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	360
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	360
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	360
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	361
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	361
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	361
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		362
	CommonTradeData <CmonTradData>	[0..1]		C18	362
	ContractData <CtrctData>	[0..1]			364
	ContractType <CtrctTp>	[0..1]	CodeSet		364
	AssetClass <AsstClss>	[0..1]	CodeSet		365
	ProductClassification <PdctClssfctn>	[0..1]	±		365
	ProductIdentification <PdctId>	[0..1]	±		365
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		366
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	366
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	367
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	367
	TransactionData <TxData>	[0..1]			367
	UniqueTradeIdentifier <UnqTradId>	[0..1]	Text		368
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		368
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		369
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		369

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Compression <Cmprssn>	[0..1]	Indicator		369
	Price <Pric>	[0..1]	±		369
	NotionalAmount <NtnlAmt>	[0..1]	±		370
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		370
	Quantity <Qty>	[0..1]	±		370
	UpFrontPayment <UpFrntPmt>	[0..1]	±		371
	DeliveryType <DlvryTp>	[0..1]	CodeSet		371
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		371
	EffectiveDate <FctvDt>	[0..1]	Date		371
	MaturityDate <MtrtyDt>	[0..1]	Date		372
	TerminationDate <TermntnDt>	[0..1]	Date		372
	SettlementDate <SttlmDt>	[0..*]	Date		372
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	372
	TradeConfirmation <TradConf>	[0..1]	±		372
	TradeClearing <TradClr>	[0..1]	±	C11	373
	InterestRate <IntrstRate>	[0..1]	±	C13	373
	Currency <Ccy>	[0..1]	±	C5	374
	Commodity <Cmmdty>	[0..1]	±		374
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		375
	Option <Optn>	[0..1]	±	C19	375
	Credit <Cdt>	[0..1]	±		376
	TechnicalAttributes <TechAttrbts>	[0..1]	±		376
	SupplementaryData <SplmtryData>	[0..*]	±	C1	376

#### 8.1.10.11.1 CounterpartySpecificData <CtrPtySpfcData>

*Presence:* [1..2]

*Definition:* Data specific to counterparties and related fields.

**CounterpartySpecificData <CtrPtySpfcData>** contains the following **CounterpartySpecificData23** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Counterparty <CtrPty>	[1..1]	±		357
	Valuation <Valtn>	[0..1]			357
	ContractValue <CtrctVal>	[1..1]	±		358
	TimeStamp <TmStmp>	[1..1]	DateTime		358
	Type <Tp>	[1..1]	CodeSet		358
	Collateral <Coll>	[0..1]			358
	Collateralisation <Collstn>	[1..1]	CodeSet		359
	Portfolio <Prfl>	[0..1]	Text		359
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	360
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	360
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	360
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	361
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	361
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	361
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		362

#### 8.1.10.11.1.1 Counterparty <CtrPty>

*Presence:* [1..1]

*Definition:* Counterparty data details.

**Counterparty <CtrPty>** contains the following elements (see "[TradeCounterpartyReport9](#)" on page 459 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		460
	OtherCounterparty <OthrCtrPty>	[1..1]	±		460
	Broker <Brkr>	[0..1]	±		461
	SubmittingAgent <SubmitgAgt>	[0..1]	±		461
	ClearingMember <ClrMmb>	[0..1]	±		461
	Beneficiary <Bnfcry>	[0..1]	±		461

#### 8.1.10.11.1.2 Valuation <Valtn>

*Presence:* [0..1]

*Definition:* Data related to contract valuation.

**Valuation <Valtn>** contains the following **ContractValuationData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractValue <CtrctVal>	[1..1]	±		358
	TimeStamp <TmStmp>	[1..1]	DateTime		358
	Type <Tp>	[1..1]	CodeSet		358

#### 8.1.10.11.1.2.1 ContractValue <CtrctVal>

*Presence:* [1..1]

*Definition:* Mark to market valuation of the contract, or mark to model valuation. The CCP's valuation to be used for a cleared trade.

**ContractValue <CtrctVal>** contains the following elements (see "[AmountAndDirection54](#)" on page 166 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2	166
	Sign <Sgn>	[0..1]	Indicator		166

#### 8.1.10.11.1.2.2 TimeStamp <TmStmp>

*Presence:* [1..1]

*Definition:* Date and time of the last valuation.

Usage: For mark-to-market valuation the date and time of publishing of reference prices shall be reported.

*Datatype:* "[ISODateTime](#)" on page 521

#### 8.1.10.11.1.2.3 Type <Tp>

*Presence:* [1..1]

*Definition:* Indicate whether valuation was performed mark to market, mark to model or provided by the CCP.

*Datatype:* "[ValuationType1Code](#)" on page 520

CodeName	Name	Definition
CCPV	CCPValuation	Central counterparty (CCP) valuation.
MTMA	MarkToMarket	Mark to market valuation.
MTMO	MarkToModel	Mark to model valuation.

#### 8.1.10.11.1.3 Collateral <Coll>

*Presence:* [0..1]

*Definition:* Information related to collateral agreement between counterparties.

**Collateral <Coll>** contains the following **TradeCollateralReport1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Collateralisation <Collstn>	[1..1]	CodeSet		359
	Portfolio <Prfl>	[0..1]	Text		359
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	360
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	360
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	360
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	361
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	361
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	361

#### 8.1.10.11.1.3.1 Collateralisation <Collstn>

*Presence:* [1..1]

*Definition:* Information indicating the type of collateral agreement existing between counterparties.

*Datatype:* "CollateralisationType1Code" on page 508

CodeName	Name	Definition
FLCL	FullyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties post initial margin and regularly post variation margin with respect to the derivative transaction.
OWCL	OneWayCollateralised	The collateral agreement between the counterparties stipulates that one counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
PRCL	PartiallyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties regularly post only variation margin with respect to the derivative transaction.
UNCL	Uncollateralised	There is no collateral agreement between the counterparties or the collateral agreement between the counterparties stipulates that no collateral (neither initial margin nor variation margin) has to be posted with respect to the derivative transaction.

#### 8.1.10.11.1.3.2 Portfolio <Prfl>

*Presence:* [0..1]

*Definition:* A unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

*Datatype:* "Max52Text" on page 528

**8.1.10.11.1.3.3 InitialMarginPosted <InitIMrgnPstd>**

*Presence:* [0..1]

*Definition:* Value of the initial margin posted by the reporting counterparty to the other counterparty.

Usage: Where initial margin is posted on a portfolio basis, this field should include the overall value of initial margin posted for the portfolio.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

**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.

**8.1.10.11.1.3.4 VariationMarginPosted <VartnMrgnPstd>**

*Presence:* [0..1]

*Definition:* Value of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.

Usage: Where variation margin is posted on a portfolio basis, this field should include the overall value of variation margin posted for the portfolio.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

**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.

**8.1.10.11.1.3.5 InitialMarginReceived <InitIMrgnRcvd>**

*Presence:* [0..1]

*Definition:* Value of the initial margin received by the reporting counterparty from the other counterparty.

Usage: Where initial margin is received on a portfolio basis, this field should include the overall value of initial margin received for the portfolio.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

**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.

**8.1.10.11.1.3.6 VariationMarginReceived <VartnMrgnRcvd>**

*Presence:* [0..1]

*Definition:* Value of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.

*Usage:* Where variation margin is received on a portfolio basis, this field should include the overall value of variation margin received for the portfolio.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

**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.

**8.1.10.11.1.3.7 ExcessCollateralPosted <XcssCollPstd>**

*Presence:* [0..1]

*Definition:* Value of collateral posted in excess of the required collateral.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

**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.

**8.1.10.11.1.3.8 ExcessCollateralReceived <XcssCollRcvd>**

*Presence:* [0..1]

*Definition:* Value of collateral received in excess of the required collateral.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

**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.

**8.1.10.11.1.4 ReportingDateTime <RptgDtTm>**

*Presence:* [1..1]

*Definition:* Date and time of reporting to the trade repository as required by regulation.

*Datatype:* "ISODatetime" on page 521

**8.1.10.11.2 CommonTradeData <CmonTradData>**

*Presence:* [0..1]

*Definition:* Data specifically related to transaction.

*Impacted by:* C18 "OneElementPresentRule"

**CommonTradeData <CmonTradData>** contains the following **CommonTradeDataReport36** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractData <CtrctData>	[0..1]			364
	ContractType <CtrctTp>	[0..1]	CodeSet		364
	AssetClass <AsstClss>	[0..1]	CodeSet		365
	ProductClassification <PdctClssfctn>	[0..1]	±		365
	ProductIdentification <PdctId>	[0..1]	±		365
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		366
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	366
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	367
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	367
	TransactionData <TxData>	[0..1]			367
	UniqueTradeldentifier <UnqTradldr>	[0..1]	Text		368
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		368
	ComplexTradeldentification <CmplxTradld>	[0..1]	Text		369
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		369
	Compression <Cmprssn>	[0..1]	Indicator		369
	Price <Pric>	[0..1]	±		369
	NotionalAmount <NtnlAmt>	[0..1]	±		370
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		370
	Quantity <Qty>	[0..1]	±		370
	UpFrontPayment <UpFrntPmt>	[0..1]	±		371
	DeliveryType <DlvryTp>	[0..1]	CodeSet		371
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		371
	EffectiveDate <FctvDt>	[0..1]	Date		371
	MaturityDate <MtrtyDt>	[0..1]	Date		372
	TerminationDate <TermntnDt>	[0..1]	Date		372
	SettlementDate <SttlmDt>	[0..*]	Date		372
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	372
	TradeConfirmation <TradConf>	[0..1]	±		372
	TradeClearing <TradClr>	[0..1]	±	C11	373
	InterestRate <IntrstRate>	[0..1]	±	C13	373
	Currency <Ccy>	[0..1]	±	C5	374

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Commodity <Cmmdty>	[0..1]	±		374
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		375
	Option <Optn>	[0..1]	±	C19	375
	Credit <Cdt>	[0..1]	±		376

### Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

/ContractData Must be present

Or /TransactionData Must be present

#### 8.1.10.11.2.1 ContractData <CtrctData>

*Presence:* [0..1]

*Definition:* Data specifically related to contract.

**ContractData <CtrctData>** contains the following **ContractType8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractType <CtrctTp>	[0..1]	CodeSet		364
	AssetClass <AsstClss>	[0..1]	CodeSet		365
	ProductClassification <PdctClssfctn>	[0..1]	±		365
	ProductIdentification <PdctId>	[0..1]	±		365
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		366
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	366
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	367
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	367

#### 8.1.10.11.2.1.1 ContractType <CtrctTp>

*Presence:* [0..1]

*Definition:* Classification of information according to contract type.

*Datatype:* "FinancialInstrumentContractType2Code" on page 511

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
FORW	Forward	Contract of type forward.

CodeName	Name	Definition
OPTN	Option	Contract of type option.
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.
OTHR	Other	Contract of other financial instrument contract type.

#### 8.1.10.11.2.1.2 AssetClass <AsstClss>

*Presence:* [0..1]

*Definition:* Specifies the classification according to the asset class of the contract.

*Datatype:* "ProductType4Code" on page 516

CodeName	Name	Definition
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.
EQUI	Equity	Identifies the nature or type of an equity.
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
COMM	Commodity	Identifies categories of instruments that are commodities.
OTHR	Other	Other asset type.

#### 8.1.10.11.2.1.3 ProductClassification <PdctClssfctn>

*Presence:* [0..1]

*Definition:* Specifies the classification of the derivative product.

**ProductClassification <PdctClssfctn>** contains one of the following elements (see "ProductClassification1Choice" on page 430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[1..1]	IdentifierSet		431
Or}	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		431

#### 8.1.10.11.2.1.4 ProductIdentification <PdctId>

*Presence:* [0..1]

*Definition:* Specifies the identification of the derivative product.

**ProductIdentification <PdctId>** contains one of the following elements (see "SecurityIdentification18Choice" on page 502 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		502
Or}	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		502

#### 8.1.10.11.2.1.5 UnderlyingInstrument <UndrlygInstrm>

*Presence:* [0..1]

*Definition:* Unique identification to identify the direct underlying instrument based on its type.

**UnderlyingInstrument <UndrlygInstrm>** contains one of the following elements (see "SecurityIdentification34Choice" on page 496 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		496
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		496
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		497
Or	BasketConstituents <BsktCnstnts>	[1..*]	±		497
Or	Index <Idx>	[1..1]			497
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		497
Or	Name <Nm>	[1..1]	Text		497
Or}	Index <Idx>	[1..1]	CodeSet		498
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		500

#### 8.1.10.11.2.1.6 NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>

*Presence:* [0..1]

*Definition:* Currency of the notional amount.

*Usage:* In the case of an interest rate or currency derivative contract, this will be the notional currency of first leg.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 504

#### 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.

#### 8.1.10.11.2.1.7 NotionalCurrencySecondLeg <NtnlCcyScndLeg>

*Presence:* [0..1]

*Definition:* Other currency of the notional amount.

*Usage:* In the case of an interest rate or currency derivative contract, this will be the notional currency of the second leg.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 504

##### 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.

#### 8.1.10.11.2.1.8 DeliverableCurrency <DivrblCcy>

*Presence:* [0..1]

*Definition:* Specifies the currency to be delivered.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 504

##### 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.

#### 8.1.10.11.2.2 TransactionData <TxData>

*Presence:* [0..1]

*Definition:* Data related specifically to the transaction.

**TransactionData <TxData>** contains the following **TradeTransaction27** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier <UnqTradldr>	[0..1]	Text		368
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		368
	ComplexTradeIdentification <CmplxTradld>	[0..1]	Text		369
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		369
	Compression <Cmprssn>	[0..1]	Indicator		369
	Price <Pric>	[0..1]	±		369
	NotionalAmount <NtnlAmt>	[0..1]	±		370
	PriceMultiplier <PricMltpl>	[0..1]	Quantity		370
	Quantity <Qty>	[0..1]	±		370
	UpFrontPayment <UpFrntPmt>	[0..1]	±		371
	DeliveryType <DlvryTp>	[0..1]	CodeSet		371
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		371
	EffectiveDate <FctvDt>	[0..1]	Date		371
	MaturityDate <MtrtyDt>	[0..1]	Date		372
	TerminationDate <TermntnDt>	[0..1]	Date		372
	SettlementDate <SttlmDt>	[0..*]	Date		372
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	372
	TradeConfirmation <TradConf>	[0..1]	±		372
	TradeClearing <TradClr>	[0..1]	±	C11	373
	InterestRate <IntrstRate>	[0..1]	±	C13	373
	Currency <Ccy>	[0..1]	±	C5	374
	Commodity <Cmmdty>	[0..1]	±		374
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		375
	Option <Optn>	[0..1]	±	C19	375
	Credit <Cdt>	[0..1]	±		376

#### 8.1.10.11.2.2.1 UniqueTradeIdentifier <UnqTradldr>

*Presence:* [0..1]

*Definition:* Unique trade Identifier (UTI) as agreed with the counterparty.

*Datatype:* "Max52Text" on page 528

#### 8.1.10.11.2.2.2 ReportTrackingNumber <RptTrckgNb>

*Presence:* [0..1]

*Definition:* Unique number to indicate a group of reports which relate to the same execution.

*Datatype:* "Max52Text" on page 528

#### **8.1.10.11.2.2.3 ComplexTradeldentification <CmplxTradld>**

*Presence:* [0..1]

*Definition:* Identification, internal to the reporting firm to identify all the reports related to the same execution of a combination of financial instruments. The code must be unique for the firm for the group of reports for the execution.

Usage: Field only applies when the instrument is complex.

*Datatype:* "Max35Text" on page 528

#### **8.1.10.11.2.2.4 TradingVenue <TradgVn>**

*Presence:* [0..1]

*Definition:* Venue of execution identified by a unique code for this venue.

In case of a contract concluded OTC, it has to be identified using specific MIC codes designating OTC transactions.

*Datatype:* "MICIdentifier" on page 523

#### **8.1.10.11.2.2.5 Compression <Cmprssn>**

*Presence:* [0..1]

*Definition:* Identifies whether the contract results from a compression operation or not.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 524):

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

#### **8.1.10.11.2.2.6 Price <Pric>**

*Presence:* [0..1]

*Definition:* Indicates the price per derivative excluding, where applicable, commission and accrued interest.

**Price <Pric>** contains one of the following elements (see "[SecuritiesTransactionPrice10Choice](#)" on page 466 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		467
Or	Unit <Unit>	[1..1]	Quantity		467
Or	Percentage <Pctg>	[1..1]	Rate		467
Or	Yield <Yld>	[1..1]	Rate		467
Or	PendingPrice <PdgPric>	[1..1]	CodeSet		467
Or}	Other <Othr>	[1..1]		C8	468
	Value <Val>	[0..1]	Quantity		468
	Type <Tp>	[0..1]	Text		468

#### 8.1.10.11.2.2.7 NotionalAmount <NtnlAmt>

*Presence:* [0..1]

*Definition:* Reference amount from which contractual payments are determined.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

**NotionalAmount <NtnlAmt>** contains the following elements (see "[AmountAndDirection56](#)" on page 165 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		166
	Sign <Sgn>	[0..1]	Indicator		166

#### 8.1.10.11.2.2.8 PriceMultiplier <PricMltplr>

*Presence:* [0..1]

*Definition:* Number of units of the underlying instrument represented by a single derivative contract.

*Datatype:* "[LongFraction21DecimalNumber](#)" on page 525

#### 8.1.10.11.2.2.9 Quantity <Qty>

*Presence:* [0..1]

*Definition:* Number of units of the financial instrument, that is, the nominal value.

**Quantity <Qty>** contains one of the following elements (see "[FinancialInstrumentQuantity30Choice](#)" on page 469 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		469
Or	NominalValue <NmnlVal>	[1..1]	Amount		470
Or}	MonetaryValue <MntryVal>	[1..1]	Amount		470

#### 8.1.10.11.2.2.10 UpFrontPayment <UpFrntPmt>

*Presence:* [0..1]

*Definition:* Amount of money of any up-front payment the reporting counterparty made or received.

Usage: The negative symbol to be used to indicate that the payment was made, not received.

**UpFrontPayment <UpFrntPmt>** contains the following elements (see "[AmountAndDirection56](#)" on page 165 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		166
	Sign <Sgn>	[0..1]	Indicator		166

#### 8.1.10.11.2.2.11 DeliveryType <DlvryTp>

*Presence:* [0..1]

*Definition:* Indicates whether the financial instrument is settled physically or in cash or decided at expiration time by counterparty.

*Datatype:* "[PhysicalTransferType4Code](#)" on page 516

CodeName	Name	Definition
PHYS	Physical	Physical transfer.
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

#### 8.1.10.11.2.2.12 ExecutionDateTime <ExctnDtTm>

*Presence:* [0..1]

*Definition:* Indicates the date and time when the contract was executed.

*Datatype:* "[ISODateTime](#)" on page 521

#### 8.1.10.11.2.2.13 EffectiveDate <FctvDt>

*Presence:* [0..1]

*Definition:* Indicates the date when obligations under the contract come into effect.

*Datatype:* "[ISODate](#)" on page 521

**8.1.10.11.2.2.14 MaturityDate <MtrtyDt>***Presence:* [0..1]*Definition:* Indicates the original date of expiry of the reported contract.

Usage:

An early termination shall not be reported in this field.

*Datatype:* ["ISODate" on page 521](#)**8.1.10.11.2.2.15 TerminationDate <TermntnDt>***Presence:* [0..1]*Definition:* Indicates the date in the case of an early termination of the reported contract.*Datatype:* ["ISODate" on page 521](#)**8.1.10.11.2.2.16 SettlementDate <SttlmDt>***Presence:* [0..\*]*Definition:* Indicates the date of settlement of the underlying.*Datatype:* ["ISODate" on page 521](#)**8.1.10.11.2.2.17 MasterAgreement <MstrAgrmt>***Presence:* [0..1]*Definition:* Details related to the Master agreement.*Impacted by:* [C9 "OneElementPresentRule"](#)**MasterAgreement <MstrAgrmt>** contains the following elements (see ["MasterAgreement5" on page 165](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[0..1]	Text		165
	Version <Vrsn>	[0..1]	Text		165

**Constraints**• **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

/Type Must be present

Or /Version Must be present

**8.1.10.11.2.2.18 TradeConfirmation <TradConf>***Presence:* [0..1]*Definition:* Provides information on whether the contract was electronically confirmed, non-electronically confirmed or remains unconfirmed.

**TradeConfirmation <TradConf>** contains one of the following elements (see "[TradeConfirmation2Choice](#)" on page 430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Confirmed <Confid>	[1..1]	±	C10	430
Or}	NonConfirmed <NonConfid>	[1..1]	±		430

#### 8.1.10.11.2.2.19 TradeClearing <TradClr>

*Presence:* [0..1]

*Definition:* Information related to clearing of the reported contract.

*Impacted by:* [C11 "OneElementPresentRule"](#)

**TradeClearing <TradClr>** contains the following elements (see "[TradeClearing3](#)" on page 427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingObligation <ClrOblgtn>	[0..1]	CodeSet		427
	ClearingStatus <ClrSts>	[0..1]			428
{Or	Cleared <Clrd>	[1..1]	±	C12	428
Or}	NonCleared <NonClrd>	[1..1]	CodeSet		428
	IntraGroup <IntraGrp>	[0..1]	Indicator		429

#### Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True  
 /ClearingObligation Must be present  
 Or /ClearingStatus Must be present  
 Or /IntraGroup Must be present

#### 8.1.10.11.2.2.20 InterestRate <IntrstRate>

*Presence:* [0..1]

*Definition:* Information related to interest rate asset class type.

*Impacted by:* [C13 "OneElementPresentRule"](#)

**InterestRate <IntrstRate>** contains the following elements (see "[InterestRateLegs7](#)" on page 471 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FirstLeg <FrstLeg>	[0..1]	±		471
	SecondLeg <ScndLeg>	[0..1]	±		471

**Constraints**

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

    /FirstLeg Must be present

Or      /SecondLeg Must be present

**8.1.10.11.2.21 Currency <Ccy>**

*Presence:* [0..1]

*Definition:* Information related to currency asset class type.

*Impacted by:* C5 "ExchangeRatePresenceRule"

**Currency <Ccy>** contains the following elements (see "CurrencyExchange10" on page 175 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverableCrossCurrency <DlvrbICrossCcy>	[0..1]	CodeSet	C2	175
	ExchangeRate <XchgRate>	[0..1]	Rate		175
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		176
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		176

**Constraints**

- **ExchangeRatePresenceRule**

ExchangeRate must be present or ForwardExchangeRate must be present.

Following Must be True

    /ExchangeRate Must be present

Or      /ForwardExchangeRate Must be present

**8.1.10.11.2.22 Commodity <Cmmdty>**

*Presence:* [0..1]

*Definition:* Information related to commodity asset class type.

**Commodity <Cmmdty>** contains one of the following elements (see "[AssetClassCommodity2Choice](#)" on page 167 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <Agrcltrl>	[1..1]	CodeSet		167
Or	Energy <Nrgy>	[1..1]	CodeSet		167
Or	Environmental <Envttl>	[1..1]	CodeSet		168
Or	Freight <Frght>	[1..1]	CodeSet		168
Or	Index <Indx>	[1..1]	CodeSet		168
Or	Metal <Metl>	[1..1]	CodeSet		168
Or	Exotic <Extc>	[1..1]	CodeSet		169
Or}	Other <Othr>	[1..1]	CodeSet		169

#### 8.1.10.11.2.2.23 EnergySpecificAttributes <NrgySpfcAttrbts>

*Presence:* [0..1]

*Definition:* Attributes specific for derivative contracts related to natural gas and electricity delivered in the European Union.

**EnergySpecificAttributes <NrgySpfcAttrbts>** contains the following elements (see "[EnergySpecificAttribute5](#)" on page 169 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryPointOrZone <DivryPtOrZone>	[0..*]	±		169
	InterConnectionPoint <IntrCnnctnPt>	[0..1]	±		170
	LoadType <LdTp>	[0..1]	CodeSet		170
	DeliveryAttribute <DivryAttr>	[0..*]	±		170

#### 8.1.10.11.2.2.24 Option <Optn>

*Presence:* [0..1]

*Definition:* Information related to credit derivative asset class type.

*Impacted by:* [C19 "OptionOrSwaptionAttributePresenceRule"](#)

**Option <Optn>** contains the following elements (see "[OptionOrSwaption4](#)" on page 181 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OptionType <OptnTp>	[0..1]	CodeSet		181
	StrikePrice <StrkPric>	[0..1]	±		181
	OptionExerciseStyle <OptnExrcStyle>	[0..*]	CodeSet		182
	MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>	[0..1]	Date		182

**Constraints**

- **OptionOrSwaptionAttributePresenceRule**

OptionType or StrikePrice or OptionExerciseStyle must be present.

Following Must be True

```

/OptionType Must be present
Or    /StrikePrice Must be present
Or    /OptionExerciseStyle[*] Must be present

```

**8.1.10.11.2.25 Credit <Cdt>**

*Presence:* [0..1]

*Definition:* Information related to credit derivative asset class type.

**Credit <Cdt>** contains the following elements (see "[CreditDerivative2](#)" on page 425 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Seniority <Snrty>	[0..1]	CodeSet		425
	ReferenceParty <RefPty>	[0..1]	±		425
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		426
	CalculationBasis <ClctnBsis>	[0..1]	Text		426
	Series <Srs>	[0..1]	Quantity		426
	Version <Vrsn>	[0..1]	Quantity		426
	IndexFactor <IndxFctr>	[0..1]	Rate		426
	Tranche <Trch>	[0..1]	±		427

**8.1.10.11.3 TechnicalAttributes <TechAttrbts>**

*Presence:* [0..1]

*Definition:* Specifies technical attributes of the message.

**TechnicalAttributes <TechAttrbts>** contains the following elements (see "[TechnicalAttributes1](#)" on page 449 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReconciliationFlag <RcncltnFlg>	[0..1]	CodeSet		449

**8.1.10.11.4 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 184 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		184
	Envelope <Envlp>	[1..1]	(External Schema)		184

#### 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.

#### 8.1.10.12 TradePositionEarlyTermination5

*Definition:* Provides details of an early termination report on a trade position.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			379
	Counterparty <CtrPty>	[1..1]	±		380
	Valuation <Valtn>	[0..1]		C7	380
	ContractValue <CtrctVal>	[0..1]	±		381
	TimeStamp <TmStmp>	[0..1]	DateTime		381
	Type <Tp>	[0..1]	CodeSet		381
	Collateral <Coll>	[0..1]			382
	Collateralisation <Collstn>	[0..1]	CodeSet		382
	Portfolio <Prfl>	[0..1]	Text		383
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	383
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	383
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	384
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	384
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	384
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	385
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		385
	CommonTradeData <CmonTradData>	[1..1]			385
	ContractData <CtrctData>	[0..1]			387
	ContractType <CtrctTp>	[0..1]	CodeSet		387
	AssetClass <AsstClss>	[0..1]	CodeSet		388
	ProductClassification <PdctClssfctn>	[0..1]	±		388
	ProductIdentification <PdctId>	[0..1]	±		388
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		388
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	389
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	389
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	390
	TransactionData <TxData>	[1..1]			390
	UniqueTradeIdentifier <UnqTradId>	[1..1]	Text		391
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		391
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		392
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		392

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Compression <Cmprssn>	[0..1]	Indicator		392
	Price <Pric>	[0..1]	±		392
	NotionalAmount <NtnlAmt>	[0..1]	±		393
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		393
	Quantity <Qty>	[0..1]	±		393
	UpFrontPayment <UpFrntPmt>	[0..1]	±		394
	DeliveryType <DlvryTp>	[0..1]	CodeSet		394
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		394
	EffectiveDate <FctvDt>	[0..1]	Date		394
	MaturityDate <MtrtyDt>	[0..1]	Date		395
	TerminationDate <TermntnDt>	[1..1]	Date		395
	SettlementDate <SttlmDt>	[0..*]	Date		395
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	395
	TradeConfirmation <TradConf>	[0..1]	±		395
	TradeClearing <TradClr>	[0..1]	±	C11	396
	InterestRate <IntrstRate>	[0..1]	±	C13	396
	Currency <Ccy>	[0..1]	±	C5	397
	Commodity <Cmmdty>	[0..1]	±		397
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		398
	Option <Optn>	[0..1]	±	C19	398
	Credit <Cdt>	[0..1]	±		399
	TechnicalAttributes <TechAttrbts>	[0..1]	±		399
	SupplementaryData <SplmtryData>	[0..*]	±	C1	399

#### 8.1.10.12.1 CounterpartySpecificData <CtrPtySpfcData>

*Presence:* [1..2]

*Definition:* Counterparty data details.

**CounterpartySpecificData <CtrPtySpfcData>** contains the following **CounterpartySpecificData22** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Counterparty <CtrPty>	[1..1]	±		380
	Valuation <Valtn>	[0..1]		C7	380
	ContractValue <CtrctVal>	[0..1]	±		381
	TimeStamp <TmStmp>	[0..1]	DateTime		381
	Type <Tp>	[0..1]	CodeSet		381
	Collateral <Coll>	[0..1]			382
	Collateralisation <Collstn>	[0..1]	CodeSet		382
	Portfolio <Prfl>	[0..1]	Text		383
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	383
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	383
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	384
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	384
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	384
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	385
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		385

#### 8.1.10.12.1.1 Counterparty <CtrPty>

*Presence:* [1..1]

*Definition:* Data specific to counterparties of the reported transaction/position.

**Counterparty <CtrPty>** contains the following elements (see "TradeCounterpartyReport9" on page 459 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		460
	OtherCounterparty <OthrCtrPty>	[1..1]	±		460
	Broker <Brkr>	[0..1]	±		461
	SubmittingAgent <SubmitgAgt>	[0..1]	±		461
	ClearingMember <ClrMmb>	[0..1]	±		461
	Beneficiary <Bnfcry>	[0..1]	±		461

#### 8.1.10.12.1.2 Valuation <Valtn>

*Presence:* [0..1]

*Definition:* Data specific to the valuation of the transaction.

Impacted by: C7 "OneElementPresentRule"

**Valuation <Valtn>** contains the following **ContractValuationData3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractValue <CtrctVal>	[0..1]	±		381
	TimeStamp <TmStmp>	[0..1]	DateTime		381
	Type <Tp>	[0..1]	CodeSet		381

#### Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

/ContractValue Must be present

Or /TimeStamp Must be present

Or /Type Must be present

#### 8.1.10.12.1.2.1 ContractValue <CtrctVal>

*Presence:* [0..1]

*Definition:* Mark to market valuation of the contract, or mark to model valuation. The CCP's valuation to be used for a cleared trade.

**ContractValue <CtrctVal>** contains the following elements (see "AmountAndDirection54" on page 166 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2	166
	Sign <Sgn>	[0..1]	Indicator		166

#### 8.1.10.12.1.2.2 TimeStamp <TmStmp>

*Presence:* [0..1]

*Definition:* Date and time of the last valuation.

Usage: For mark-to-market valuation the date and time of publishing of reference prices shall be reported.

*Datatype:* "ISODatetime" on page 521

#### 8.1.10.12.1.2.3 Type <Tp>

*Presence:* [0..1]

*Definition:* Indicate whether valuation was performed mark to market, mark to model or provided by the CCP.

*Datatype:* "ValuationType1Code" on page 520

CodeName	Name	Definition
CCPV	CCPValuation	Central counterparty (CCP) valuation.

CodeName	Name	Definition
MTMA	MarkToMarket	Mark to market valuation.
MTMO	MarkToModel	Mark to model valuation.

### 8.1.10.12.1.3 Collateral <Coll>

*Presence:* [0..1]

*Definition:* Information related to collateral agreement existing between counterparties.

**Collateral <Coll>** contains the following **TradeCollateralReport2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Collateralisation <Collstn>	[0..1]	CodeSet		382
	Portfolio <Prfl>	[0..1]	Text		383
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	383
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	383
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	384
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	384
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	384
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	385

#### 8.1.10.12.1.3.1 Collateralisation <Collstn>

*Presence:* [0..1]

*Definition:* Information indicating the type of collateral agreement existing between counterparties.

*Datatype:* "CollateralisationType1Code" on page 508

CodeName	Name	Definition
FLCL	FullyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties post initial margin and regularly post variation margin with respect to the derivative transaction.
OWCL	OneWayCollateralised	The collateral agreement between the counterparties stipulates that one counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
PRCL	PartiallyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties regularly post only variation margin with respect to the derivative transaction.

CodeName	Name	Definition
UNCL	Uncollateralised	There is no collateral agreement between the counterparties or the collateral agreement between the counterparties stipulates that no collateral (neither initial margin nor variation margin) has to be posted with respect to the derivative transaction.

#### 8.1.10.12.1.3.2 Portfolio <Prtfl>

*Presence:* [0..1]

*Definition:* A unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

*Datatype:* "Max52Text" on page 528

#### 8.1.10.12.1.3.3 InitialMarginPosted <InitlMrgnPstd>

*Presence:* [0..1]

*Definition:* Value of the initial margin posted by the reporting counterparty to the other counterparty.

Usage: Where initial margin is posted on a portfolio basis, this field should include the overall value of initial margin posted for the portfolio.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

#### 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.

#### 8.1.10.12.1.3.4 VariationMarginPosted <VartnMrgnPstd>

*Presence:* [0..1]

*Definition:* Value of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.

Usage: Where variation margin is posted on a portfolio basis, this field should include the overall value of variation margin posted for the portfolio.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

#### 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.

#### 8.1.10.12.1.3.5 InitialMarginReceived <InitlMrgnRcvd>

*Presence:* [0..1]

*Definition:* Value of the initial margin received by the reporting counterparty from the other counterparty.

Usage: Where initial margin is received on a portfolio basis, this field should include the overall value of initial margin received for the portfolio.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

#### 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.

#### 8.1.10.12.1.3.6 VariationMarginReceived <VartnMrgnRcvd>

*Presence:* [0..1]

*Definition:* Value of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.

Usage: Where variation margin is received on a portfolio basis, this field should include the overall value of variation margin received for the portfolio.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

#### 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.

#### 8.1.10.12.1.3.7 ExcessCollateralPosted <XcssCollPstd>

*Presence:* [0..1]

*Definition:* Value of collateral posted in excess of the required collateral.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

**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.

**8.1.10.12.1.3.8 ExcessCollateralReceived <XcssCollRcvd>**

*Presence:* [0..1]

*Definition:* Value of collateral received in excess of the required collateral.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

**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.

**8.1.10.12.1.4 ReportingDateTime <RptgDtTm>**

*Presence:* [1..1]

*Definition:* Date and time of reporting to the trade repository as required by regulation.

*Datatype:* "ISODatetime" on page 521

**8.1.10.12.2 CommonTradeData <CmonTradData>**

*Presence:* [1..1]

*Definition:* Contract and transaction trade data details.

**CommonTradeData <CmonTradData>** contains the following **CommonTradeDataReport35** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractData <CtrctData>	[0..1]			387
	ContractType <CtrctTp>	[0..1]	CodeSet		387
	AssetClass <AsstClss>	[0..1]	CodeSet		388
	ProductClassification <PdctClssfctn>	[0..1]	±		388
	ProductIdentification <PdctId>	[0..1]	±		388
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		388
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	389
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	389
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	390
	TransactionData <TxData>	[1..1]			390
	UniqueTradeIdentifier <UnqTradldr>	[1..1]	Text		391
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		391
	ComplexTradeIdentification <CmplxTradld>	[0..1]	Text		392
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		392
	Compression <Cmprssn>	[0..1]	Indicator		392
	Price <Pric>	[0..1]	±		392
	NotionalAmount <NtnlAmt>	[0..1]	±		393
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		393
	Quantity <Qty>	[0..1]	±		393
	UpFrontPayment <UpFrntPmt>	[0..1]	±		394
	DeliveryType <DlrvyTp>	[0..1]	CodeSet		394
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		394
	EffectiveDate <FctvDt>	[0..1]	Date		394
	MaturityDate <MtrtyDt>	[0..1]	Date		395
	TerminationDate <TermntnDt>	[1..1]	Date		395
	SettlementDate <SttlmDt>	[0..*]	Date		395
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	395
	TradeConfirmation <TradConf>	[0..1]	±		395
	TradeClearing <TradClr>	[0..1]	±	C11	396
	InterestRate <IntrstRate>	[0..1]	±	C13	396
	Currency <Ccy>	[0..1]	±	C5	397

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Commodity <Cmmdty>	[0..1]	±		397
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		398
	Option <Optn>	[0..1]	±	C19	398
	Credit <Cdt>	[0..1]	±		399

#### 8.1.10.12.2.1 ContractData <CtrctData>

*Presence:* [0..1]

*Definition:* Data related to a trade contract.

**ContractData <CtrctData>** contains the following **ContractType8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractType <CtrctTp>	[0..1]	CodeSet		387
	AssetClass <AsstClss>	[0..1]	CodeSet		388
	ProductClassification <PdctClssfctn>	[0..1]	±		388
	ProductIdentification <PdctId>	[0..1]	±		388
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		388
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	389
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	389
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	390

#### 8.1.10.12.2.1.1 ContractType <CtrctTp>

*Presence:* [0..1]

*Definition:* Classification of information according to contract type.

*Datatype:* "FinancialInstrumentContractType2Code" on page 511

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
FORW	Forward	Contract of type forward.
OPTN	Option	Contract of type option.
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.
OTHR	Other	Contract of other financial instrument contract type.

**8.1.10.12.2.1.2 AssetClass <AsstClss>***Presence:* [0..1]*Definition:* Specifies the classification according to the asset class of the contract.*Datatype:* "ProductType4Code" on page 516

CodeName	Name	Definition
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.
EQUI	Equity	Identifies the nature or type of an equity.
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
COMM	Commodity	Identifies categories of instruments that are commodities.
OTHR	Other	Other asset type.

**8.1.10.12.2.1.3 ProductClassification <PdctClssfctn>***Presence:* [0..1]*Definition:* Specifies the classification of the derivative product.

**ProductClassification <PdctClssfctn>** contains one of the following elements (see "ProductClassification1Choice" on page 430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[1..1]	IdentifierSet		431
Or}	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		431

**8.1.10.12.2.1.4 ProductIdentification <Pdctld>***Presence:* [0..1]*Definition:* Specifies the identification of the derivative product.

**ProductIdentification <Pdctld>** contains one of the following elements (see "SecurityIdentification18Choice" on page 502 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		502
Or}	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		502

**8.1.10.12.2.1.5 UnderlyingInstrument <UndrlygInstrm>***Presence:* [0..1]*Definition:* Unique identification to identify the direct underlying instrument based on its type.

**UnderlyingInstrument <UndrlyInstrm>** contains one of the following elements (see "SecurityIdentification34Choice" on page 496 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		496
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		496
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		497
Or	BasketConstituents <BsktCnstnts>	[1..*]	±		497
Or	Index <Indx>	[1..1]			497
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		497
Or	Name <Nm>	[1..1]	Text		497
Or}	Index <Indx>	[1..1]	CodeSet		498
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		500

#### 8.1.10.12.2.1.6 NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>

*Presence:* [0..1]

*Definition:* Currency of the notional amount.

Usage: In the case of an interest rate or currency derivative contract, this will be the notional currency of first leg.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 504

#### 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.

#### 8.1.10.12.2.1.7 NotionalCurrencySecondLeg <NtnlCcyScndLeg>

*Presence:* [0..1]

*Definition:* Other currency of the notional amount.

Usage: In the case of an interest rate or currency derivative contract, this will be the notional currency of the second leg.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 504

**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.

**8.1.10.12.2.1.8 DeliverableCurrency <DivrblCcy>**

*Presence:* [0..1]

*Definition:* Specifies the currency to be delivered.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 504

**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.

**8.1.10.12.2.2 TransactionData <TxData>**

*Presence:* [1..1]

*Definition:* Data related to a trade transaction.

**TransactionData <TxData>** contains the following **TradeTransaction26** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier <UnqTradldr>	[1..1]	Text		391
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		391
	ComplexTradeIdentification <CmplxTradld>	[0..1]	Text		392
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		392
	Compression <Cmprssn>	[0..1]	Indicator		392
	Price <Pric>	[0..1]	±		392
	NotionalAmount <NtnlAmt>	[0..1]	±		393
	PriceMultiplier <PricMltpl>	[0..1]	Quantity		393
	Quantity <Qty>	[0..1]	±		393
	UpFrontPayment <UpFrntPmt>	[0..1]	±		394
	DeliveryType <DlvryTp>	[0..1]	CodeSet		394
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		394
	EffectiveDate <FctvDt>	[0..1]	Date		394
	MaturityDate <MtrtyDt>	[0..1]	Date		395
	TerminationDate <TermntnDt>	[1..1]	Date		395
	SettlementDate <SttlmDt>	[0..*]	Date		395
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	395
	TradeConfirmation <TradConf>	[0..1]	±		395
	TradeClearing <TradClr>	[0..1]	±	C11	396
	InterestRate <IntrstRate>	[0..1]	±	C13	396
	Currency <Ccy>	[0..1]	±	C5	397
	Commodity <Cmmdty>	[0..1]	±		397
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		398
	Option <Optn>	[0..1]	±	C19	398
	Credit <Cdt>	[0..1]	±		399

**8.1.10.12.2.2.1 UniqueTradeIdentifier <UnqTradldr>***Presence:* [1..1]*Definition:* Unique trade Identifier (UTI) as agreed with the counterparty.*Datatype:* "Max52Text" on page 528**8.1.10.12.2.2.2 ReportTrackingNumber <RptTrckgNb>***Presence:* [0..1]

*Definition:* Unique number to indicate a group of reports which relate to the same execution.

*Datatype:* "Max52Text" on page 528

#### **8.1.10.12.2.3 ComplexTradIdentification <CmplxTradId>**

*Presence:* [0..1]

*Definition:* Identification, internal to the reporting firm to identify all the reports related to the same execution of a combination of financial instruments. The code must be unique for the firm for the group of reports for the execution.

Usage: Field only applies when the instrument is complex.

*Datatype:* "Max35Text" on page 528

#### **8.1.10.12.2.4 TradingVenue <TradgVn>**

*Presence:* [0..1]

*Definition:* Venue of execution identified by a unique code for this venue.

In case of a contract concluded OTC, it has to be identified using specific MIC codes designating OTC transactions.

*Datatype:* "MICIdentifier" on page 523

#### **8.1.10.12.2.5 Compression <Cmprssn>**

*Presence:* [0..1]

*Definition:* Identifies whether the contract results from a compression operation or not.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 524):

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

#### **8.1.10.12.2.6 Price <Pric>**

*Presence:* [0..1]

*Definition:* Indicates the price per derivative excluding, where applicable, commission and accrued interest.

**Price <Pric>** contains one of the following elements (see "[SecuritiesTransactionPrice10Choice](#)" on page 466 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		467
Or	Unit <Unit>	[1..1]	Quantity		467
Or	Percentage <Pctg>	[1..1]	Rate		467
Or	Yield <Yld>	[1..1]	Rate		467
Or	PendingPrice <PdgPric>	[1..1]	CodeSet		467
Or}	Other <Othr>	[1..1]		C8	468
	Value <Val>	[0..1]	Quantity		468
	Type <Tp>	[0..1]	Text		468

#### 8.1.10.12.2.2.7 NotionalAmount <NtnlAmt>

*Presence:* [0..1]

*Definition:* Reference amount from which contractual payments are determined.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

**NotionalAmount <NtnlAmt>** contains the following elements (see "[AmountAndDirection56](#)" on page 165 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		166
	Sign <Sgn>	[0..1]	Indicator		166

#### 8.1.10.12.2.2.8 PriceMultiplier <PricMltplr>

*Presence:* [0..1]

*Definition:* Number of units of the underlying instrument represented by a single derivative contract.

*Datatype:* "[LongFraction21DecimalNumber](#)" on page 525

#### 8.1.10.12.2.2.9 Quantity <Qty>

*Presence:* [0..1]

*Definition:* Number of units of the financial instrument, that is, the nominal value.

**Quantity <Qty>** contains one of the following elements (see "[FinancialInstrumentQuantity30Choice](#)" on page 469 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		469
Or	NominalValue <NmnlVal>	[1..1]	Amount		470
Or}	MonetaryValue <MntryVal>	[1..1]	Amount		470

#### 8.1.10.12.2.2.10 UpFrontPayment <UpFrntPmt>

*Presence:* [0..1]

*Definition:* Amount of money of any up-front payment the reporting counterparty made or received.

Usage: The negative symbol to be used to indicate that the payment was made, not received.

**UpFrontPayment <UpFrntPmt>** contains the following elements (see "[AmountAndDirection56](#)" on page 165 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		166
	Sign <Sgn>	[0..1]	Indicator		166

#### 8.1.10.12.2.2.11 DeliveryType <DivryTp>

*Presence:* [0..1]

*Definition:* Indicates whether the financial instrument is settled physically or in cash or decided at expiration time by counterparty.

*Datatype:* "[PhysicalTransferType4Code](#)" on page 516

CodeName	Name	Definition
PHYS	Physical	Physical transfer.
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

#### 8.1.10.12.2.2.12 ExecutionDateTime <ExctnDtTm>

*Presence:* [0..1]

*Definition:* Indicates the date and time when the contract was executed.

*Datatype:* "[ISODatetime](#)" on page 521

#### 8.1.10.12.2.2.13 EffectiveDate <FctvDt>

*Presence:* [0..1]

*Definition:* Indicates the date when obligations under the contract come into effect.

*Datatype:* "[ISODate](#)" on page 521

**8.1.10.12.2.2.14 MaturityDate <MtrtyDt>***Presence:* [0..1]*Definition:* Indicates the original date of expiry of the reported contract.

Usage:

An early termination shall not be reported in this field.

*Datatype:* ["ISODate" on page 521](#)**8.1.10.12.2.2.15 TerminationDate <TermntnDt>***Presence:* [1..1]*Definition:* Indicates the date in the case of an early termination of the reported contract.*Datatype:* ["ISODate" on page 521](#)**8.1.10.12.2.2.16 SettlementDate <SttlmDt>***Presence:* [0..\*]*Definition:* Indicates the date of settlement of the underlying.*Datatype:* ["ISODate" on page 521](#)**8.1.10.12.2.2.17 MasterAgreement <MstrAgrmt>***Presence:* [0..1]*Definition:* Details related to the Master agreement.*Impacted by:* [C9 "OneElementPresentRule"](#)**MasterAgreement <MstrAgrmt>** contains the following elements (see ["MasterAgreement5" on page 165](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[0..1]	Text		165
	Version <Vrsn>	[0..1]	Text		165

**Constraints**

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

/Type Must be present

Or     /Version Must be present

**8.1.10.12.2.2.18 TradeConfirmation <TradConf>***Presence:* [0..1]*Definition:* Provides information on whether the contract was electronically confirmed, non-electronically confirmed or remains unconfirmed.

**TradeConfirmation <TradConf>** contains one of the following elements (see "[TradeConfirmation2Choice](#)" on page 430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Confirmed <Confid>	[1..1]	±	C10	430
Or}	NonConfirmed <NonConfid>	[1..1]	±		430

#### 8.1.10.12.2.19 TradeClearing <TradClr>

*Presence:* [0..1]

*Definition:* Information related to clearing of the reported contract.

*Impacted by:* [C11 "OneElementPresentRule"](#)

**TradeClearing <TradClr>** contains the following elements (see "[TradeClearing3](#)" on page 427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingObligation <ClrOblgtn>	[0..1]	CodeSet		427
	ClearingStatus <ClrSts>	[0..1]			428
{Or	Cleared <Clrd>	[1..1]	±	C12	428
Or}	NonCleared <NonClrd>	[1..1]	CodeSet		428
	IntraGroup <IntraGrp>	[0..1]	Indicator		429

#### Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

```
Following Must be True
  /ClearingObligation Must be present
Or   /ClearingStatus Must be present
Or   /IntraGroup Must be present
```

#### 8.1.10.12.2.20 InterestRate <IntrstRate>

*Presence:* [0..1]

*Definition:* Information related to interest rate asset class type.

*Impacted by:* [C13 "OneElementPresentRule"](#)

**InterestRate <IntrstRate>** contains the following elements (see "[InterestRateLegs7](#)" on page 471 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FirstLeg <FrstLeg>	[0..1]	±		471
	SecondLeg <ScndLeg>	[0..1]	±		471

**Constraints**

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

    /FirstLeg Must be present

Or      /SecondLeg Must be present

**8.1.10.12.2.21 Currency <Ccy>**

*Presence:* [0..1]

*Definition:* Information related to currency asset class type.

*Impacted by:* C5 "ExchangeRatePresenceRule"

**Currency <Ccy>** contains the following elements (see "CurrencyExchange10" on page 175 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverableCrossCurrency <DlvrbICrossCcy>	[0..1]	CodeSet	C2	175
	ExchangeRate <XchgRate>	[0..1]	Rate		175
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		176
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		176

**Constraints**

- **ExchangeRatePresenceRule**

ExchangeRate must be present or ForwardExchangeRate must be present.

Following Must be True

    /ExchangeRate Must be present

Or      /ForwardExchangeRate Must be present

**8.1.10.12.2.22 Commodity <Cmmdty>**

*Presence:* [0..1]

*Definition:* Information related to commodity asset class type.

**Commodity <Cmmdty>** contains one of the following elements (see "[AssetClassCommodity2Choice](#)" on page 167 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <Agrcltrl>	[1..1]	CodeSet		167
Or	Energy <Nrgy>	[1..1]	CodeSet		167
Or	Environmental <Envttl>	[1..1]	CodeSet		168
Or	Freight <Frght>	[1..1]	CodeSet		168
Or	Index <Indx>	[1..1]	CodeSet		168
Or	Metal <Metl>	[1..1]	CodeSet		168
Or	Exotic <Extc>	[1..1]	CodeSet		169
Or}	Other <Othr>	[1..1]	CodeSet		169

#### 8.1.10.12.2.23 EnergySpecificAttributes <NrgySpfcAttrbts>

*Presence:* [0..1]

*Definition:* Attributes specific for derivative contracts related to natural gas and electricity delivered in the European Union.

**EnergySpecificAttributes <NrgySpfcAttrbts>** contains the following elements (see "[EnergySpecificAttribute5](#)" on page 169 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryPointOrZone <DivryPtOrZone>	[0..*]	±		169
	InterConnectionPoint <IntrCnnctnPt>	[0..1]	±		170
	LoadType <LdTp>	[0..1]	CodeSet		170
	DeliveryAttribute <DivryAttr>	[0..*]	±		170

#### 8.1.10.12.2.24 Option <Optn>

*Presence:* [0..1]

*Definition:* Information related to credit derivative asset class type.

*Impacted by:* [C19 "OptionOrSwaptionAttributePresenceRule"](#)

**Option <Optn>** contains the following elements (see "[OptionOrSwaption4](#)" on page 181 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OptionType <OptnTp>	[0..1]	CodeSet		181
	StrikePrice <StrkPric>	[0..1]	±		181
	OptionExerciseStyle <OptnExrcStyle>	[0..*]	CodeSet		182
	MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>	[0..1]	Date		182

**Constraints**

- **OptionOrSwaptionAttributePresenceRule**

OptionType or StrikePrice or OptionExerciseStyle must be present.

Following Must be True

```

/OptionType Must be present
Or    /StrikePrice Must be present
Or    /OptionExerciseStyle[*] Must be present

```

**8.1.10.12.2.25 Credit <Cdt>**

*Presence:* [0..1]

*Definition:* Information related to credit derivative asset class type.

**Credit <Cdt>** contains the following elements (see "[CreditDerivative2](#)" on page 425 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Seniority <Snrty>	[0..1]	CodeSet		425
	ReferenceParty <RefPty>	[0..1]	±		425
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		426
	CalculationBasis <ClctnBsis>	[0..1]	Text		426
	Series <Srs>	[0..1]	Quantity		426
	Version <Vrsn>	[0..1]	Quantity		426
	IndexFactor <IndxFctr>	[0..1]	Rate		426
	Tranche <Trch>	[0..1]	±		427

**8.1.10.12.3 TechnicalAttributes <TechAttrbts>**

*Presence:* [0..1]

*Definition:* Specifies technical attributes of the message.

**TechnicalAttributes <TechAttrbts>** contains the following elements (see "[TechnicalAttributes1](#)" on page 449 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReconciliationFlag <RcncltnFlg>	[0..1]	CodeSet		449

**8.1.10.12.4 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 184 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		184
	Envelope <Envlp>	[1..1]	(External Schema)		184

#### 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.

#### 8.1.10.13 TradeNewPosition5

*Definition:* Provides details of a new trade position report.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			402
	Counterparty <CtrPty>	[1..1]			403
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		404
	OtherCounterparty <OthrCtrPty>	[1..1]	±		404
	Broker <Brkr>	[0..1]	±		405
	SubmittingAgent <SubmitgAgt>	[0..1]	±		405
	ClearingMember <ClrMmb>	[0..1]	±		405
	Beneficiary <Bnfcry>	[0..1]	±		406
	Valuation <Valtn>	[0..1]		C7	406
	ContractValue <CtrctVal>	[0..1]	±		406
	TimeStamp <TmStmp>	[0..1]	DateTime		407
	Type <Tp>	[0..1]	CodeSet		407
	Collateral <Coll>	[0..1]			407
	Collateralisation <Collstn>	[0..1]	CodeSet		407
	Portfolio <Prftl>	[0..1]	Text		408
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	408
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	408
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	409
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	409
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	410
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	410
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		410
	CommonTradeData <CmonTradData>	[1..1]			410
	ContractData <CtrctData>	[0..1]			412
	ContractType <CtrctTp>	[0..1]	CodeSet		412
	AssetClass <AsstCls>	[0..1]	CodeSet		413
	ProductClassification <PdctClssfctn>	[0..1]	±		413
	ProductIdentification <PdctId>	[0..1]	±		413
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		413
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	414
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	414

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverableCurrency <DlvrbICcy>	[0..1]	CodeSet	C1	415
	TransactionData <TxData>	[1..1]			415
	UniqueTradeIdentifier <UnqTradId>	[1..1]	Text		416
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		416
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		417
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		417
	Compression <Cmprssn>	[0..1]	Indicator		417
	Price <Pric>	[0..1]	±		417
	NotionalAmount <NtnlAmt>	[0..1]	±		418
	PriceMultiplier <PricMltplr>	[1..1]	Quantity		418
	Quantity <Qty>	[1..1]	±		418
	UpFrontPayment <UpFrntPmt>	[0..1]	±		419
	DeliveryType <DlvryTp>	[1..1]	CodeSet		419
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		419
	EffectiveDate <FctvDt>	[0..1]	Date		419
	MaturityDate <MtrtyDt>	[0..1]	Date		420
	TerminationDate <TermntnDt>	[0..1]	Date		420
	SettlementDate <SttlmDt>	[0..*]	Date		420
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	420
	TradeConfirmation <TradConf>	[0..1]	±		420
	TradeClearing <TradClr>	[0..1]	±	C11	421
	InterestRate <IntrstRate>	[0..1]	±	C13	421
	Currency <Ccy>	[0..1]	±	C5	422
	Commodity <Cmmdty>	[0..1]	±		422
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		423
	Option <Optn>	[0..1]	±	C19	423
	Credit <Cdt>	[0..1]	±		424
	TechnicalAttributes <TechAttrbts>	[0..1]	±		424
	SupplementaryData <SplmtryData>	[0..*]	±	C1	424

### 8.1.10.13.1 CounterpartySpecificData <CtrPtySpfcData>

Presence: [1..2]

*Definition:* Data specific to counterparties and related fields.

**CounterpartySpecificData <CtrPtySpfcData>** contains the following **CounterpartySpecificData21** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Counterparty <CtrPty>	[1..1]			403
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		404
	OtherCounterparty <OthrCtrPty>	[1..1]	±		404
	Broker <Brkr>	[0..1]	±		405
	SubmittingAgent <SubmitgAgt>	[0..1]	±		405
	ClearingMember <ClrMmb>	[0..1]	±		405
	Beneficiary <Bnfcry>	[0..1]	±		406
	Valuation <Valtn>	[0..1]		C7	406
	ContractValue <CtrctVal>	[0..1]	±		406
	TimeStamp <TmStmp>	[0..1]	DateTime		407
	Type <Tp>	[0..1]	CodeSet		407
	Collateral <Coll>	[0..1]			407
	Collateralisation <Collstn>	[0..1]	CodeSet		407
	Portfolio <Prfl>	[0..1]	Text		408
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	408
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	408
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	409
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	409
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	410
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	410
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		410

#### 8.1.10.13.1.1 Counterparty <CtrPty>

*Presence:* [1..1]

*Definition:* Data specific to counterparties of the reported transaction/position.

**Counterparty <CtrPty>** contains the following **TradeCounterpartyReport8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		404
	OtherCounterparty <OthrCtrPty>	[1..1]	±		404
	Broker <Brkr>	[0..1]	±		405
	SubmittingAgent <SubmitgAgt>	[0..1]	±		405
	ClearingMember <ClrMmb>	[0..1]	±		405
	Beneficiary <Bnfcry>	[0..1]	±		406

#### 8.1.10.13.1.1.1 ReportingCounterparty <RptgCtrPty>

*Presence:* [1..1]

*Definition:* Identification of the reporting counterparty.

**ReportingCounterparty <RptgCtrPty>** contains the following elements (see "[Counterparty25](#)" on [page 478](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			479
{Or	LEI <LEI>	[1..1]	IdentifierSet		479
Or}	Other <Othr>	[1..1]			479
	Identification <Id>	[1..1]			480
{Or	ClientIdentification <ClntId>	[1..1]	Text		480
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	480
	Name <Nm>	[0..1]	Text		480
	Domicile <Dmcl>	[0..1]	Text		481
	Nature <Ntr>	[1..1]	±		481
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		481
	CounterpartySide <CtrPtySd>	[0..1]	CodeSet		481

#### 8.1.10.13.1.1.2 OtherCounterparty <OthrCtrPty>

*Presence:* [1..1]

*Definition:* Identification of the other counterparty in the transaction.

**OtherCounterparty <OthrCtrPty>** contains the following elements (see "[Counterparty28](#)" on page 488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		488
	Country <Ctry>	[1..1]	CodeSet	C4	488

#### 8.1.10.13.1.1.3 Broker <Brkr>

*Presence:* [0..1]

*Definition:* Identification of the broker as an intermediary for the reporting counterparty.

**Broker <Brkr>** contains one of the following elements (see "[OrganisationIdentification9Choice](#)" on page 452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		452
Or	ClientIdentification <CIntId>	[1..1]	Text		452
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	452

#### 8.1.10.13.1.1.4 SubmittingAgent <SubmitgAgt>

*Presence:* [0..1]

*Definition:* Identification of the submitting agent in the case where the reporting counterparty has delegated the submission of the report to a third party or to the other counterparty.

**SubmittingAgent <SubmitgAgt>** contains one of the following elements (see "[OrganisationIdentification9Choice](#)" on page 452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		452
Or	ClientIdentification <CIntId>	[1..1]	Text		452
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	452

#### 8.1.10.13.1.1.5 ClearingMember <ClrMmb>

*Presence:* [0..1]

*Definition:* Identification of the clearing member in the case where the trade is cleared.

**ClearingMember <ClrMmb>** contains one of the following elements (see "[OrganisationIdentification9Choice](#)" on page 452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		452
Or	ClientIdentification <CIntId>	[1..1]	Text		452
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	452

**8.1.10.13.1.1.6 Beneficiary <Bnfcry>***Presence:* [0..1]*Definition:* Identification of the beneficiary who is subject to the rights and obligations arising from the contract.**Beneficiary <Bnfcry>** contains one of the following elements (see "[OrganisationIdentification9Choice](#)" on page 452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		452
Or	ClientIdentification <ClntId>	[1..1]	Text		452
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	452

**8.1.10.13.1.2 Valuation <Valtn>***Presence:* [0..1]*Definition:* Data specific to the valuation of the transaction.*Impacted by:* [C7 "OneElementPresentRule"](#)**Valuation <Valtn>** contains the following **ContractValuationData3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractValue <CtrctVal>	[0..1]	±		406
	TimeStamp <TmStmp>	[0..1]	DateTime		407
	Type <Tp>	[0..1]	CodeSet		407

**Constraints**• **OneElementPresentRule**

At least one of the 3 elements must be present.

```

Following Must be True
  /ContractValue Must be present
Or   /TimeStamp Must be present
Or   /Type Must be present

```

**8.1.10.13.1.2.1 ContractValue <CtrctVal>***Presence:* [0..1]*Definition:* Mark to market valuation of the contract, or mark to model valuation. The CCP's valuation to be used for a cleared trade.**ContractValue <CtrctVal>** contains the following elements (see "[AmountAndDirection54](#)" on page 166 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2	166
	Sign <Sgn>	[0..1]	Indicator		166

**8.1.10.13.1.2.2 TimeStamp <TmStmp>**

*Presence:* [0..1]

*Definition:* Date and time of the last valuation.

Usage: For mark-to-market valuation the date and time of publishing of reference prices shall be reported.

*Datatype:* "ISODatetime" on page 521

**8.1.10.13.1.2.3 Type <Tp>**

*Presence:* [0..1]

*Definition:* Indicate whether valuation was performed mark to market, mark to model or provided by the CCP.

*Datatype:* "ValuationType1Code" on page 520

CodeName	Name	Definition
CCPV	CCPValuation	Central counterparty (CCP) valuation.
MTMA	MarkToMarket	Mark to market valuation.
MTMO	MarkToModel	Mark to model valuation.

**8.1.10.13.1.3 Collateral <Coll>**

*Presence:* [0..1]

*Definition:* Information related to collateral agreement existing between counterparties.

**Collateral <Coll>** contains the following **TradeCollateralReport2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Collateralisation <Collstn>	[0..1]	CodeSet		407
	Portfolio <Prfl>	[0..1]	Text		408
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	408
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	408
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	409
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	409
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	410
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	410

**8.1.10.13.1.3.1 Collateralisation <Collstn>**

*Presence:* [0..1]

*Definition:* Information indicating the type of collateral agreement existing between counterparties.

*Datatype:* "CollateralisationType1Code" on page 508

CodeName	Name	Definition
FLCL	FullyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties post initial margin and regularly post variation margin with respect to the derivative transaction.
OWCL	OneWayCollateralised	The collateral agreement between the counterparties stipulates that one counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
PRCL	PartiallyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties regularly post only variation margin with respect to the derivative transaction.
UNCL	Uncollateralised	There is no collateral agreement between the counterparties or the collateral agreement between the counterparties stipulates that no collateral (neither initial margin nor variation margin) has to be posted with respect to the derivative transaction.

#### 8.1.10.13.1.3.2 Portfolio <Prtrl>

*Presence:* [0..1]

*Definition:* A unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

*Datatype:* "Max52Text" on page 528

#### 8.1.10.13.1.3.3 InitialMarginPosted <InitlMrgnPstd>

*Presence:* [0..1]

*Definition:* Value of the initial margin posted by the reporting counterparty to the other counterparty.

*Usage:* Where initial margin is posted on a portfolio basis, this field should include the overall value of initial margin posted for the portfolio.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

#### 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.

#### 8.1.10.13.1.3.4 VariationMarginPosted <VartnMrgnPstd>

*Presence:* [0..1]

*Definition:* Value of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.

*Usage:* Where variation margin is posted on a portfolio basis, this field should include the overall value of variation margin posted for the portfolio.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

#### 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.

#### 8.1.10.13.1.3.5 InitialMarginReceived <InitlMrgnRcvd>

*Presence:* [0..1]

*Definition:* Value of the initial margin received by the reporting counterparty from the other counterparty.

*Usage:* Where initial margin is received on a portfolio basis, this field should include the overall value of initial margin received for the portfolio.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

#### 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.

#### 8.1.10.13.1.3.6 VariationMarginReceived <VartnMrgnRcvd>

*Presence:* [0..1]

*Definition:* Value of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.

*Usage:* Where variation margin is received on a portfolio basis, this field should include the overall value of variation margin received for the portfolio.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

**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.

**8.1.10.13.1.3.7 ExcessCollateralPosted <XcssCollPstd>**

*Presence:* [0..1]

*Definition:* Value of collateral posted in excess of the required collateral.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

**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.

**8.1.10.13.1.3.8 ExcessCollateralReceived <XcssCollRcvd>**

*Presence:* [0..1]

*Definition:* Value of collateral received in excess of the required collateral.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd20Amount" on page 502

**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.

**8.1.10.13.1.4 ReportingDateTime <RptgDtTm>**

*Presence:* [1..1]

*Definition:* Date and time of reporting to the trade repository as required by regulation.

*Datatype:* "ISODatetime" on page 521

**8.1.10.13.2 CommonTradeData <CmonTradData>**

*Presence:* [1..1]

*Definition:* Data specifically related to transaction.

**CommonTradeData <CmonTradData>** contains the following **CommonTradeDataReport33** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractData <CtrctData>	[0..1]			412
	ContractType <CtrctTp>	[0..1]	CodeSet		412
	AssetClass <AsstClss>	[0..1]	CodeSet		413
	ProductClassification <PdctClssfctn>	[0..1]	±		413
	ProductIdentification <PdctId>	[0..1]	±		413
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		413
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	414
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	414
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	415
	TransactionData <TxData>	[1..1]			415
	UniqueTradeldentifier <UnqTradldr>	[1..1]	Text		416
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		416
	ComplexTradeldentification <CmplxTradld>	[0..1]	Text		417
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		417
	Compression <Cmprssn>	[0..1]	Indicator		417
	Price <Pric>	[0..1]	±		417
	NotionalAmount <NtnlAmt>	[0..1]	±		418
	PriceMultiplier <PricMltplr>	[1..1]	Quantity		418
	Quantity <Qty>	[1..1]	±		418
	UpFrontPayment <UpFrntPmt>	[0..1]	±		419
	DeliveryType <DlvryTp>	[1..1]	CodeSet		419
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		419
	EffectiveDate <FctvDt>	[0..1]	Date		419
	MaturityDate <MtrtyDt>	[0..1]	Date		420
	TerminationDate <TermntnDt>	[0..1]	Date		420
	SettlementDate <SttlmDt>	[0..*]	Date		420
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	420
	TradeConfirmation <TradConf>	[0..1]	±		420
	TradeClearing <TradClr>	[0..1]	±	C11	421
	InterestRate <IntrstRate>	[0..1]	±	C13	421
	Currency <Ccy>	[0..1]	±	C5	422

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Commodity <Cmmdty>	[0..1]	±		422
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		423
	Option <Optn>	[0..1]	±	C19	423
	Credit <Cdt>	[0..1]	±		424

#### 8.1.10.13.2.1 ContractData <CtrctData>

*Presence:* [0..1]

*Definition:* Data related to a trade contract.

**ContractData <CtrctData>** contains the following **ContractType8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractType <CtrctTp>	[0..1]	CodeSet		412
	AssetClass <AsstCls>	[0..1]	CodeSet		413
	ProductClassification <PdctClsfctn>	[0..1]	±		413
	ProductIdentification <PdctId>	[0..1]	±		413
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		413
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	414
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	414
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	415

#### 8.1.10.13.2.1.1 ContractType <CtrctTp>

*Presence:* [0..1]

*Definition:* Classification of information according to contract type.

*Datatype:* "FinancialInstrumentContractType2Code" on page 511

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
FORW	Forward	Contract of type forward.
OPTN	Option	Contract of type option.
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.
OTHR	Other	Contract of other financial instrument contract type.

**8.1.10.13.2.1.2 AssetClass <AsstClss>***Presence:* [0..1]*Definition:* Specifies the classification according to the asset class of the contract.*Datatype:* "ProductType4Code" on page 516

CodeName	Name	Definition
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.
EQUI	Equity	Identifies the nature or type of an equity.
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
COMM	Commodity	Identifies categories of instruments that are commodities.
OTHR	Other	Other asset type.

**8.1.10.13.2.1.3 ProductClassification <PdctClssfctn>***Presence:* [0..1]*Definition:* Specifies the classification of the derivative product.

**ProductClassification <PdctClssfctn>** contains one of the following elements (see "ProductClassification1Choice" on page 430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[1..1]	IdentifierSet		431
Or}	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		431

**8.1.10.13.2.1.4 ProductIdentification <Pdctld>***Presence:* [0..1]*Definition:* Specifies the identification of the derivative product.

**ProductIdentification <Pdctld>** contains one of the following elements (see "SecurityIdentification18Choice" on page 502 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		502
Or}	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		502

**8.1.10.13.2.1.5 UnderlyingInstrument <UndrlygInstrm>***Presence:* [0..1]*Definition:* Unique identification to identify the direct underlying instrument based on its type.

**UnderlyingInstrument <UndrlyInstrm>** contains one of the following elements (see "SecurityIdentification34Choice" on page 496 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		496
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		496
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		497
Or	BasketConstituents <BsktCnstnts>	[1..*]	±		497
Or	Index <Indx>	[1..1]			497
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		497
Or	Name <Nm>	[1..1]	Text		497
Or}	Index <Indx>	[1..1]	CodeSet		498
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		500

#### 8.1.10.13.2.1.6 NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>

*Presence:* [0..1]

*Definition:* Currency of the notional amount.

Usage: In the case of an interest rate or currency derivative contract, this will be the notional currency of first leg.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 504

#### 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.

#### 8.1.10.13.2.1.7 NotionalCurrencySecondLeg <NtnlCcyScndLeg>

*Presence:* [0..1]

*Definition:* Other currency of the notional amount.

Usage: In the case of an interest rate or currency derivative contract, this will be the notional currency of the second leg.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 504

**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.

**8.1.10.13.2.1.8 DeliverableCurrency <DivrblCcy>**

*Presence:* [0..1]

*Definition:* Specifies the currency to be delivered.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 504

**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.

**8.1.10.13.2.2 TransactionData <TxData>**

*Presence:* [1..1]

*Definition:* Data related to a trade transaction.

**TransactionData <TxData>** contains the following **TradeTransaction24** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier <UnqTradldr>	[1..1]	Text		416
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		416
	ComplexTradeIdentification <CmplxTradld>	[0..1]	Text		417
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		417
	Compression <Cmprssn>	[0..1]	Indicator		417
	Price <Pric>	[0..1]	±		417
	NotionalAmount <NtnlAmt>	[0..1]	±		418
	PriceMultiplier <PricMltpl>	[1..1]	Quantity		418
	Quantity <Qty>	[1..1]	±		418
	UpFrontPayment <UpFrntPmt>	[0..1]	±		419
	DeliveryType <DlvryTp>	[1..1]	CodeSet		419
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		419
	EffectiveDate <FctvDt>	[0..1]	Date		419
	MaturityDate <MtrtyDt>	[0..1]	Date		420
	TerminationDate <TermntnDt>	[0..1]	Date		420
	SettlementDate <SttlmDt>	[0..*]	Date		420
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	420
	TradeConfirmation <TradConf>	[0..1]	±		420
	TradeClearing <TradClr>	[0..1]	±	C11	421
	InterestRate <IntrstRate>	[0..1]	±	C13	421
	Currency <Ccy>	[0..1]	±	C5	422
	Commodity <Cmmdty>	[0..1]	±		422
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		423
	Option <Optn>	[0..1]	±	C19	423
	Credit <Cdt>	[0..1]	±		424

**8.1.10.13.2.2.1 UniqueTradeIdentifier <UnqTradldr>***Presence:* [1..1]*Definition:* Unique trade Identifier (UTI) as agreed with the counterparty.*Datatype:* "Max52Text" on page 528**8.1.10.13.2.2.2 ReportTrackingNumber <RptTrckgNb>***Presence:* [0..1]

*Definition:* Unique number to indicate a group of reports which relate to the same execution.

*Datatype:* "Max52Text" on page 528

#### **8.1.10.13.2.2.3 ComplexTradIdIdentification <CmplxTradId>**

*Presence:* [0..1]

*Definition:* Identification, internal to the reporting firm to identify all the reports related to the same execution of a combination of financial instruments. The code must be unique for the firm for the group of reports for the execution.

Usage: Field only applies when the instrument is complex.

*Datatype:* "Max35Text" on page 528

#### **8.1.10.13.2.2.4 TradingVenue <TradgVn>**

*Presence:* [0..1]

*Definition:* Venue of execution identified by a unique code for this venue.

In case of a contract concluded OTC, it has to be identified using specific MIC codes designating OTC transactions.

*Datatype:* "MICIdentifier" on page 523

#### **8.1.10.13.2.2.5 Compression <Cmprssn>**

*Presence:* [0..1]

*Definition:* Identifies whether the contract results from a compression operation or not.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 524):

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

#### **8.1.10.13.2.2.6 Price <Pric>**

*Presence:* [0..1]

*Definition:* Indicates the price per derivative excluding, where applicable, commission and accrued interest.

**Price <Pric>** contains one of the following elements (see "[SecuritiesTransactionPrice10Choice](#)" on page 466 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		467
Or	Unit <Unit>	[1..1]	Quantity		467
Or	Percentage <Pctg>	[1..1]	Rate		467
Or	Yield <Yld>	[1..1]	Rate		467
Or	PendingPrice <PdgPric>	[1..1]	CodeSet		467
Or)	Other <Othr>	[1..1]		C8	468
	Value <Val>	[0..1]	Quantity		468
	Type <Tp>	[0..1]	Text		468

#### 8.1.10.13.2.2.7 NotionalAmount <NtnlAmt>

*Presence:* [0..1]

*Definition:* Reference amount from which contractual payments are determined.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

**NotionalAmount <NtnlAmt>** contains the following elements (see "[AmountAndDirection56](#)" on page 165 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		166
	Sign <Sgn>	[0..1]	Indicator		166

#### 8.1.10.13.2.2.8 PriceMultiplier <PricMltplr>

*Presence:* [1..1]

*Definition:* Number of units of the underlying instrument represented by a single derivative contract.

*Datatype:* "[LongFraction21DecimalNumber](#)" on page 525

#### 8.1.10.13.2.2.9 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Number of units of the financial instrument, that is, the nominal value.

**Quantity <Qty>** contains one of the following elements (see "[FinancialInstrumentQuantity30Choice](#)" on page 469 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		469
Or	NominalValue <NmnlVal>	[1..1]	Amount		470
Or}	MonetaryValue <MntryVal>	[1..1]	Amount		470

#### 8.1.10.13.2.2.10 UpFrontPayment <UpFrntPmt>

*Presence:* [0..1]

*Definition:* Amount of money of any up-front payment the reporting counterparty made or received.

Usage: The negative symbol to be used to indicate that the payment was made, not received.

**UpFrontPayment <UpFrntPmt>** contains the following elements (see "[AmountAndDirection56](#)" on page 165 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		166
	Sign <Sgn>	[0..1]	Indicator		166

#### 8.1.10.13.2.2.11 DeliveryType <DivryTp>

*Presence:* [1..1]

*Definition:* Indicates whether the financial instrument is settled physically or in cash or decided at expiration time by counterparty.

*Datatype:* "[PhysicalTransferType4Code](#)" on page 516

CodeName	Name	Definition
PHYS	Physical	Physical transfer.
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

#### 8.1.10.13.2.2.12 ExecutionDateTime <ExctnDtTm>

*Presence:* [0..1]

*Definition:* Indicates the date and time when the contract was executed.

*Datatype:* "[ISODatetime](#)" on page 521

#### 8.1.10.13.2.2.13 EffectiveDate <FctvDt>

*Presence:* [0..1]

*Definition:* Indicates the date when obligations under the contract come into effect.

*Datatype:* "[ISODate](#)" on page 521

**8.1.10.13.2.2.14 MaturityDate <MtrtyDt>***Presence:* [0..1]*Definition:* Indicates the original date of expiry of the reported contract.

Usage:

An early termination shall not be reported in this field.

*Datatype:* ["ISODate" on page 521](#)**8.1.10.13.2.2.15 TerminationDate <TermntnDt>***Presence:* [0..1]*Definition:* Indicates the date in the case of an early termination of the reported contract.*Datatype:* ["ISODate" on page 521](#)**8.1.10.13.2.2.16 SettlementDate <SttlmDt>***Presence:* [0..\*]*Definition:* Indicates the date of settlement of the underlying.*Datatype:* ["ISODate" on page 521](#)**8.1.10.13.2.2.17 MasterAgreement <MstrAgrmt>***Presence:* [0..1]*Definition:* Details related to the master agreement.*Impacted by:* [C9 "OneElementPresentRule"](#)**MasterAgreement <MstrAgrmt>** contains the following elements (see ["MasterAgreement5" on page 165](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[0..1]	Text		165
	Version <Vrsn>	[0..1]	Text		165

**Constraints**• **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

/Type Must be present

Or /Version Must be present

**8.1.10.13.2.2.18 TradeConfirmation <TradConf>***Presence:* [0..1]*Definition:* Provides information on whether the contract was electronically confirmed, non-electronically confirmed or remains unconfirmed.

**TradeConfirmation <TradConf>** contains one of the following elements (see "[TradeConfirmation2Choice](#)" on page 430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Confirmed <Confid>	[1..1]	±	C10	430
Or}	NonConfirmed <NonConfid>	[1..1]	±		430

#### 8.1.10.13.2.19 TradeClearing <TradClr>

*Presence:* [0..1]

*Definition:* Information related to clearing of the reported contract.

*Impacted by:* [C11 "OneElementPresentRule"](#)

**TradeClearing <TradClr>** contains the following elements (see "[TradeClearing3](#)" on page 427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingObligation <ClrOblgtn>	[0..1]	CodeSet		427
	ClearingStatus <ClrSts>	[0..1]			428
{Or	Cleared <Clrd>	[1..1]	±	C12	428
Or}	NonCleared <NonClrd>	[1..1]	CodeSet		428
	IntraGroup <IntraGrp>	[0..1]	Indicator		429

#### Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

```
Following Must be True
  /ClearingObligation Must be present
Or   /ClearingStatus Must be present
Or   /IntraGroup Must be present
```

#### 8.1.10.13.2.20 InterestRate <IntrstRate>

*Presence:* [0..1]

*Definition:* Information related to interest rate asset class type.

*Impacted by:* [C13 "OneElementPresentRule"](#)

**InterestRate <IntrstRate>** contains the following elements (see "[InterestRateLegs7](#)" on page 471 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FirstLeg <FrstLeg>	[0..1]	±		471
	SecondLeg <ScndLeg>	[0..1]	±		471

**Constraints**

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

    /FirstLeg Must be present

Or     /SecondLeg Must be present

**8.1.10.13.2.21 Currency <Ccy>**

*Presence:* [0..1]

*Definition:* Information related to currency asset class type.

*Impacted by:* C5 "ExchangeRatePresenceRule"

**Currency <Ccy>** contains the following elements (see "CurrencyExchange10" on page 175 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverableCrossCurrency <DlvrbICrossCcy>	[0..1]	CodeSet	C2	175
	ExchangeRate <XchgRate>	[0..1]	Rate		175
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		176
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		176

**Constraints**

- **ExchangeRatePresenceRule**

ExchangeRate must be present or ForwardExchangeRate must be present.

Following Must be True

    /ExchangeRate Must be present

Or     /ForwardExchangeRate Must be present

**8.1.10.13.2.22 Commodity <Cmmdty>**

*Presence:* [0..1]

*Definition:* Information related to commodity asset class type.

**Commodity <Cmmdty>** contains one of the following elements (see "[AssetClassCommodity2Choice](#)" on page 167 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <Agrcltrl>	[1..1]	CodeSet		167
Or	Energy <Nrgy>	[1..1]	CodeSet		167
Or	Environmental <Envttl>	[1..1]	CodeSet		168
Or	Freight <Frght>	[1..1]	CodeSet		168
Or	Index <Indx>	[1..1]	CodeSet		168
Or	Metal <Metl>	[1..1]	CodeSet		168
Or	Exotic <Extc>	[1..1]	CodeSet		169
Or}	Other <Othr>	[1..1]	CodeSet		169

#### 8.1.10.13.2.23 EnergySpecificAttributes <NrgySpfcAttrbts>

*Presence:* [0..1]

*Definition:* Attributes specific for derivative contracts related to natural gas and electricity delivered in the European Union.

**EnergySpecificAttributes <NrgySpfcAttrbts>** contains the following elements (see "[EnergySpecificAttribute5](#)" on page 169 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryPointOrZone <DivryPtOrZone>	[0..*]	±		169
	InterConnectionPoint <IntrCnnctnPt>	[0..1]	±		170
	LoadType <LdTp>	[0..1]	CodeSet		170
	DeliveryAttribute <DivryAttr>	[0..*]	±		170

#### 8.1.10.13.2.24 Option <Optn>

*Presence:* [0..1]

*Definition:* Information related to credit derivative asset class type.

*Impacted by:* [C19 "OptionOrSwaptionAttributePresenceRule"](#)

**Option <Optn>** contains the following elements (see "[OptionOrSwaption4](#)" on page 181 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OptionType <OptnTp>	[0..1]	CodeSet		181
	StrikePrice <StrkPric>	[0..1]	±		181
	OptionExerciseStyle <OptnExrcStyle>	[0..*]	CodeSet		182
	MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>	[0..1]	Date		182

**Constraints**

- **OptionOrSwaptionAttributePresenceRule**

OptionType or StrikePrice or OptionExerciseStyle must be present.

Following Must be True

```

/OptionType Must be present
Or    /StrikePrice Must be present
Or    /OptionExerciseStyle[*] Must be present

```

**8.1.10.13.2.25 Credit <Cdt>**

*Presence:* [0..1]

*Definition:* Information related to credit derivative asset class type.

**Credit <Cdt>** contains the following elements (see "[CreditDerivative2](#)" on page 425 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Seniority <Snrty>	[0..1]	CodeSet		425
	ReferenceParty <RefPty>	[0..1]	±		425
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		426
	CalculationBasis <ClctnBsis>	[0..1]	Text		426
	Series <Srs>	[0..1]	Quantity		426
	Version <Vrsn>	[0..1]	Quantity		426
	IndexFactor <IndxFctr>	[0..1]	Rate		426
	Tranche <Trch>	[0..1]	±		427

**8.1.10.13.3 TechnicalAttributes <TechAttrbts>**

*Presence:* [0..1]

*Definition:* Specifies technical attributes of the message.

**TechnicalAttributes <TechAttrbts>** contains the following elements (see "[TechnicalAttributes1](#)" on page 449 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReconciliationFlag <RcncltnFlg>	[0..1]	CodeSet		449

**8.1.10.13.4 SupplementaryData <SplmtryData>**

*Presence:* [0..\*]

*Definition:* Additional information that cannot 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 184 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		184
	Envelope <Envlp>	[1..1]	(External Schema)		184

#### 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.

### 8.1.10.14 CreditDerivative2

*Definition:* Information related specifically to credit derivatives attributes.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Seniority <Snrty>	[0..1]	CodeSet		425
	ReferenceParty <RefPty>	[0..1]	±		425
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		426
	CalculationBasis <ClctnBsis>	[0..1]	Text		426
	Series <Srs>	[0..1]	Quantity		426
	Version <Vrsn>	[0..1]	Quantity		426
	IndexFactor <IndxFctr>	[0..1]	Rate		426
	Tranche <Trch>	[0..1]	±		427

#### 8.1.10.14.1 Seniority <Snrty>

*Presence:* [0..1]

*Definition:* Classification of seniority in case of contract on index or on a single name entity.

*Datatype:* "[DebtInstrumentSeniorityType2Code](#)" on page 510

CodeName	Name	Definition
SBOD	SubordinatedDebt	Debt owed to an unsecured creditor that can only be paid, in the event of a liquidation, after the claims of secured creditors have been met.
SNDB	SeniorDebt	Debt that takes priority over other unsecured or otherwise more junior debt owed by the issuer.
OTHR	Other	Other type of debts.

#### 8.1.10.14.2 ReferenceParty <RefPty>

*Presence:* [0..1]

*Definition:* Designation of the underlying reference obligation.

**ReferenceParty <RefPty>** contains one of the following elements (see "DerivativePartyIdentification1Choice" on page 462 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Country <Ctry>	[1..1]	CodeSet	C4	462
Or	CountrySubDivision <CtrySubDvsn>	[1..1]	CodeSet		462
Or}	LEI <LEI>	[1..1]	IdentifierSet		462

#### 8.1.10.14.3 PaymentFrequency <PmtFrqcy>

*Presence:* [0..1]

*Definition:* Frequency of payment of the interest rate or coupon.

*Datatype:* "Frequency8Code" on page 513

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

#### 8.1.10.14.4 CalculationBasis <ClctnBsis>

*Presence:* [0..1]

*Definition:* Calculation basis of the interest rate, such as Act/360.

*Datatype:* "Max35Text" on page 528

#### 8.1.10.14.5 Series <Srs>

*Presence:* [0..1]

*Definition:* Indicates the series number of the composition of the index if applicable.

*Datatype:* "Number" on page 525

#### 8.1.10.14.6 Version <Vrsn>

*Presence:* [0..1]

*Definition:* New version of a series is issued if one of the constituents defaults and the index has to be re-weighted to account for the new number of total constituents within the index.

*Datatype:* "Number" on page 525

#### 8.1.10.14.7 IndexFactor <IndxFctr>

*Presence:* [0..1]

*Definition:* Factor to apply to the actual notional to adjust it to all the previous credit events in the index series.

Usage: The figure varies between 0 and 100.

*Datatype:* "PercentageRate" on page 526

#### 8.1.10.14.8 Tranche <Trch>

*Presence:* [0..1]

*Definition:* Indicates whether the derivative contract is tranced or not.

**Tranche <Trch>** contains one of the following elements (see "TrancheIndicator2Choice" on page 439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Tranced <Trnchd>	[1..1]		C17	439
	AttachmentPoint <AttchmntPt>	[0..1]	Rate		440
	DetachmentPoint <DtchmntPt>	[0..1]	Rate		440
Or}	Untranced <Utrnchd>	[1..1]	CodeSet		440

#### 8.1.10.15 TradeClearing3

*Definition:* Information related to the clearing of the contract.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingObligation <ClrOblgtn>	[0..1]	CodeSet		427
	ClearingStatus <ClrSts>	[0..1]			428
{Or	Cleared <Clrd>	[1..1]	±	C12	428
Or}	NonCleared <NonClrd>	[1..1]	CodeSet		428
	IntraGroup <IntraGrp>	[0..1]	Indicator		429

#### Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

```

/ClearingObligation Must be present
Or /ClearingStatus Must be present
Or /IntraGroup Must be present

```

#### 8.1.10.15.1 ClearingObligation <ClrOblgtn>

*Presence:* [0..1]

*Definition:* Indicates, whether the reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation and both counterparties to the contract are subject to the clearing obligation, as of the time of execution of the contract.

*Datatype:* "ClearingObligationType1Code" on page 508

CodeName	Name	Definition
FLSE	No	Reported contract does not belong to a class of OTC derivatives that has been declared subject to the clearing obligation.
UKWN	Unknown	Unknown whether reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation.
TRUE	Yes	Reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation.

### 8.1.10.15.2 ClearingStatus <ClrSts>

*Presence:* [0..1]

*Definition:* Indicates whether clearing of contract has taken place.

**ClearingStatus <ClrSts>** contains one of the following **Cleared9Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Cleared <Clrd>	[1..1]	±	C12	428
Or}	NonCleared <NonClrd>	[1..1]	CodeSet		428

#### 8.1.10.15.2.1 Cleared <Clrd>

*Presence:* [1..1]

*Definition:* Indicates that the contract has been cleared.

*Impacted by:* C12 "OneElementPresentRule"

**Cleared <Clrd>** contains the following elements (see "ClearingPartyAndTime8" on page 429 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CCP <CCP>	[0..1]	±		429
	ClearingDateTime <ClrDtTm>	[0..1]	DateTime		430

#### Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

/CCP Must be present

Or /ClearingDateTime Must be present

#### 8.1.10.15.2.2 NonCleared <NonClrd>

*Presence:* [1..1]

*Definition:* Indicates that the contract has not been cleared.

*Datatype:* "NoReasonCode" on page 514

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

### 8.1.10.15.3 IntraGroup <IntraGrp>

*Presence:* [0..1]

*Definition:* Indicates whether the contract was entered into as an intragroup transaction.

Usage: When absent, default value is false.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 524):

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

### 8.1.10.16 ClearingPartyAndTime8

*Definition:* Specifies the central counterparty clearing time.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CCP <CCP>	[0..1]	±		429
	ClearingDateTime <ClrDtTm>	[0..1]	DateTime		430

#### Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

/CCP Must be present

Or /ClearingDateTime Must be present

#### 8.1.10.16.1 CCP <CCP>

*Presence:* [0..1]

*Definition:* In the case of a contract that has been cleared, the unique code for the CCP that has cleared the contract.

**CCP <CCP>** contains one of the following elements (see "OrganisationIdentification9Choice" on page 452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		452
Or	ClientIdentification <ClntId>	[1..1]	Text		452
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	452

**8.1.10.16.2 ClearingDateTime <ClrDtTm>**

*Presence:* [0..1]

*Definition:* Time and date when clearing took place.

*Datatype:* "ISODatetime" on page 521

**8.1.10.17 TradeConfirmation2Choice**

*Definition:* Information regarding the confirmation of the contract.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Confirmed <Confd>	[1..1]	±	C10	430
Or}	NonConfirmed <NonConfd>	[1..1]	±		430

**8.1.10.17.1 Confirmed <Confd>**

*Presence:* [1..1]

*Definition:* Indicates the type of contract confirmation.

*Impacted by:* C10 "OneElementPresentRule"

**Confirmed <Confd>** contains the following elements (see "TradeConfirmation3" on page 448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[0..1]	CodeSet		448
	TimeStamp <TmStmp>	[0..1]	DateTime		449

**Constraints**

- **OneElementPresentRule**

At least one of the 2 elements must be present.

```

Following Must be True
  /Type Must be present
Or    /TimeStamp Must be present

```

**8.1.10.17.2 NonConfirmed <NonConfd>**

*Presence:* [1..1]

*Definition:* Indicates that contract was not confirmed.

**NonConfirmed <NonConfd>** contains the following elements (see "TradeNonConfirmation1" on page 448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	CodeSet		448

**8.1.10.18 ProductClassification1Choice**

*Definition:* Type of relevant product classification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[1..1]	IdentifierSet		431
Or}	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		431

### 8.1.10.18.1 ClassificationFinancialInstrument <ClssfctnFinInstrm>

*Presence:* [1..1]

*Definition:* ISO 10962 classification of financial instrument (CFI).

*Datatype:* "CFIOct2015Identifier" on page 522

### 8.1.10.18.2 UniqueProductIdentifier <UnqPdctldr>

*Presence:* [1..1]

*Definition:* Identification through a unique product identifier.

*Datatype:* "Max52Text" on page 528

### 8.1.10.19 TradeDateTimeQueryCriteria2

*Definition:* Date and time query criteria.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingDateTime <RptgDtTm>	[0..1]	±		432
	ExecutionDateTime <ExctnDtTm>	[0..1]	±		432
	MaturityDate <MtrtyDt>	[0..1]			432
{Or	Range <Rg>	[1..1]			432
	FromDate <FrDt>	[0..1]	Date		433
	ToDate <ToDt>	[1..1]	Date		433
Or}	NotReported <NotRptd>	[1..1]	CodeSet		433
	TerminationDate <TermntnDt>	[0..1]			433
{Or	Range <Rg>	[1..1]			433
	FromDate <FrDt>	[0..1]	Date		434
	ToDate <ToDt>	[1..1]	Date		434
Or}	NotReported <NotRptd>	[1..1]	CodeSet		434

#### Constraints

- **OneElementPresentRule**

At least one of the 4 elements must be present.

Following Must be True

/ReportingDateTime Must be present

Or /ExecutionDateTime Must be present

Or /MaturityDate Must be present  
 Or /TerminationDate Must be present

### 8.1.10.19.1 ReportingDateTime <RptgDtTm>

*Presence:* [0..1]

*Definition:* Indicates the reporting date and full hour that transaction was reported.

**ReportingDateTime <RptgDtTm>** contains the following elements (see "[DateTimePeriod1](#)" on page 180 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDateTime <FrDtTm>	[1..1]	DateTime		180
	ToDateTime <ToDtTm>	[1..1]	DateTime		180

### 8.1.10.19.2 ExecutionDateTime <ExctnDtTm>

*Presence:* [0..1]

*Definition:* Indicates the date and full hour the trade was executed.

**ExecutionDateTime <ExctnDtTm>** contains the following elements (see "[DateTimePeriod1](#)" on page 180 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDateTime <FrDtTm>	[1..1]	DateTime		180
	ToDateTime <ToDtTm>	[1..1]	DateTime		180

### 8.1.10.19.3 MaturityDate <MtrtyDt>

*Presence:* [0..1]

*Definition:* Indicates the date when the trade was matured.

**MaturityDate <MtrtyDt>** contains one of the following **DateOrBlankQuery2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Range <Rg>	[1..1]			432
	FromDate <FrDt>	[0..1]	Date		433
	ToDate <ToDt>	[1..1]	Date		433
Or}	NotReported <NotRptd>	[1..1]	CodeSet		433

#### 8.1.10.19.3.1 Range <Rg>

*Presence:* [1..1]

*Definition:* Indicates the date range.

**Range <Rg>** contains the following **DatePeriod1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[0..1]	Date		433
	ToDate <ToDt>	[1..1]	Date		433

#### 8.1.10.19.3.1.1 FromDate <FrDt>

*Presence:* [0..1]

*Definition:* Start date of the range.

*Datatype:* "ISODate" on page 521

#### 8.1.10.19.3.1.2 ToDate <ToDt>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODate" on page 521

#### 8.1.10.19.3.2 NotReported <NotRptd>

*Presence:* [1..1]

*Definition:* Field may be queried for not reported value.

*Datatype:* "NotReported1Code" on page 515

CodeName	Name	Definition
NORP	NotReported	Value not reported by the party.

#### 8.1.10.19.4 TerminationDate <TermntnDt>

*Presence:* [0..1]

*Definition:* Indicates the date when the trade was terminated.

**TerminationDate <TermntnDt>** contains one of the following **DateOrBlankQuery2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Range <Rg>	[1..1]			433
	FromDate <FrDt>	[0..1]	Date		434
	ToDate <ToDt>	[1..1]	Date		434
Or}	NotReported <NotRptd>	[1..1]	CodeSet		434

#### 8.1.10.19.4.1 Range <Rg>

*Presence:* [1..1]

*Definition:* Indicates the date range.

**Range <Rg>** contains the following **DatePeriod1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[0..1]	Date		434
	ToDate <ToDt>	[1..1]	Date		434

#### 8.1.10.19.4.1.1 FromDate <FrDt>

*Presence:* [0..1]

*Definition:* Start date of the range.

*Datatype:* "ISODate" on page 521

#### 8.1.10.19.4.1.2 ToDate <ToDt>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODate" on page 521

#### 8.1.10.19.4.2 NotReported <NotRptd>

*Presence:* [1..1]

*Definition:* Field may be queried for not reported value.

*Datatype:* "NotReported1Code" on page 515

CodeName	Name	Definition
NORP	NotReported	Value not reported by the party.

### 8.1.10.20 TradeSecurityIdentificationQueryCriteria2

*Definition:* Specifies the query criteria related to securities.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Operator <Oprtr>	[1..1]	CodeSet		434
	Identification <Id>	[0..*]	±		435
	UnderlyingInstrumentIdentification <UndrlygInstrmId>	[0..*]	±		435

#### Constraints

- **OneElementPresentRule**

At least one of Identification or UnderlyingInstrumentIdentification must be present.

Following Must be True

    /Identification[\*] Must be present

    Or /UnderlyingInstrumentIdentification[\*] Must be present

#### 8.1.10.20.1 Operator <Oprtr>

*Presence:* [1..1]

*Definition:* Specifies the AND/OR operators as query criteria.

Datatype: "Operation3Code" on page 515

CodeName	Name	Definition
ANDD	And	Indicates that only when all if all of its elements are valid, the whole expression is valid.
ORRR	Or	Indicates that when at least one of its elements is valid, the whole expression is valid.

### 8.1.10.20.2 Identification <Id>

Presence: [0..\*]

Definition: Identification of the product through ISIN or All.

**Identification <Id>** contains the following elements (see "[SecurityIdentificationQueryCriteria1](#)" on page 495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..*]	IdentifierSet		496
	AlternativeInstrumentIdentification <AltrntvInstrmld>	[0..*]	Text		496

### 8.1.10.20.3 UnderlyingInstrumentIdentification <UndrlyInstrmld>

Presence: [0..\*]

Definition: Unique identification to identify the direct underlying instrument based on its type.

**UnderlyingInstrumentIdentification <UndrlyInstrmld>** contains one of the following elements (see "[SecurityIdentificationQuery3Choice](#)" on page 500 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[0..*]	IdentifierSet		500
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[0..*]	Text		500
Or	NotAvailable <NotAvlbl>	[0..1]	CodeSet		500
Or	UniqueProductIdentifier <UnqPdctldr>	[0..*]	Text		501
Or	Index <Indx>	[0..*]	±		501
Or}	NotReported <NotRptd>	[0..1]	CodeSet		501

### 8.1.10.21 PositionSetPostedAndReceived1

Definition: Variables used to quantify the different calculations for position sets and currency position sets reports.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Posted <Pstd>	[0..1]	Amount	C2	436
	Received <Rcvd>	[0..1]	Amount	C2	436

### 8.1.10.21.1 Posted <Pstd>

*Presence:* [0..1]

*Definition:* Value posted by the reporting counterparty.

Usage: This field should include the overall value posted for the portfolio.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyAnd20Amount" on page 503

#### Constraints

- **ActiveOrHistoricCurrency**

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

### 8.1.10.21.2 Received <Rcvd>

*Presence:* [0..1]

*Definition:* Value received by the reporting counterparty.

Usage: This field should include the overall value received for the portfolio.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyAnd20Amount" on page 503

#### Constraints

- **ActiveOrHistoricCurrency**

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

### 8.1.10.22 PositionSetTotal1

*Definition:* Variables used to quantify the different calculations for position sets and currency position sets reports.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NumberOfTrades <NbOfTrds>	[0..1]	Quantity		437
	Positive <Postv>	[0..1]			437
	Notional <Ntnl>	[0..1]	Amount	C2	437
	Value <Val>	[0..1]	Amount	C2	437
	Negative <Neg>	[0..1]			438
	Notional <Ntnl>	[0..1]	Amount	C2	438
	Value <Val>	[0..1]	Amount	C2	438

#### 8.1.10.22.1 NumberOfTrades <NbOfTrds>

*Presence:* [0..1]

*Definition:* Refers to the number of trades contained in the position set.

*Datatype:* "Max20PositiveNumber" on page 525

#### 8.1.10.22.2 Positive <Postv>

*Presence:* [0..1]

*Definition:* Aggregations of all positive values of the derivative for all derivatives pertaining to a position set.

**Positive <Postv>** contains the following **PositionSetValueAndNotional1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Notional <Ntnl>	[0..1]	Amount	C2	437
	Value <Val>	[0..1]	Amount	C2	437

#### 8.1.10.22.2.1 Notional <Ntnl>

*Presence:* [0..1]

*Definition:* Aggregations of all notional values of the derivatives pertaining to a position set.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyAnd20Amount" on page 503

##### Constraints

- **ActiveOrHistoricCurrency**

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

#### 8.1.10.22.2.2 Value <Val>

*Presence:* [0..1]

*Definition:* Aggregations of all values of the derivatives pertaining to a position set.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyAnd20Amount" on page 503

#### Constraints

- **ActiveOrHistoricCurrency**

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

### 8.1.10.22.3 Negative <Neg>

*Presence:* [0..1]

*Definition:* Aggregations of all negative values of the derivative for all derivatives pertaining to a position set.

**Negative <Neg>** contains the following **PositionSetValueAndNotional1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Notional <Ntnl>	[0..1]	Amount	C2	438
	Value <Val>	[0..1]	Amount	C2	438

#### 8.1.10.22.3.1 Notional <Ntnl>

*Presence:* [0..1]

*Definition:* Aggregations of all notional values of the derivatives pertaining to a position set.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyAnd20Amount" on page 503

#### Constraints

- **ActiveOrHistoricCurrency**

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

#### 8.1.10.22.3.2 Value <Val>

*Presence:* [0..1]

*Definition:* Aggregations of all values of the derivatives pertaining to a position set.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyAnd20Amount" on page 503

**Constraints**

- **ActiveOrHistoricCurrency**

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

**8.1.10.23 Pagination1**

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		439
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		439

**8.1.10.23.1 PageNumber <PgNb>**

*Presence:* [1..1]

*Definition:* Page number.

*Datatype:* "Max5NumericText" on page 528

**8.1.10.23.2 LastPageIndicator <LastPgInd>**

*Presence:* [1..1]

*Definition:* Indicates the last page.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 524):

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

**8.1.10.24 TrancheIndicator2Choice**

*Definition:* Indication whether a derivative contract is tranced.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Tranced <Trnchd>	[1..1]		C17	439
	AttachmentPoint <AttchmntPt>	[0..1]	Rate		440
	DetachmentPoint <DtchmntPt>	[0..1]	Rate		440
Or}	Untranced <Utrnchd>	[1..1]	CodeSet		440

**8.1.10.24.1 Tranced <Trnchd>**

*Presence:* [1..1]

*Definition:* Indication that derivative contract is tranced.

*Impacted by:* C17 "OneElementPresentRule"

**Tranched <Trnchd>** contains the following **Tranche2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AttachmentPoint <AttchmntPt>	[0..1]	Rate		440
	DetachmentPoint <DtchmntPt>	[0..1]	Rate		440

#### Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

/AttachmentPoint Must be present

Or /DetachmentPoint Must be present

#### 8.1.10.24.1.1 AttachmentPoint <AttchmntPt>

*Presence:* [0..1]

*Definition:* Indicates the point at which losses in the pool will attach to a particular tranche.

*Datatype:* "BaseOneRate" on page 526

#### 8.1.10.24.1.2 DetachmentPoint <DtchmntPt>

*Presence:* [0..1]

*Definition:* Indicates the point beyond which losses do not affect the particular tranche.

*Datatype:* "BaseOneRate" on page 526

#### 8.1.10.24.2 Untranched <Utrnchd>

*Presence:* [1..1]

*Definition:* Indicates that derivative contract is untranched.

*Datatype:* "NoReasonCode" on page 514

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

#### 8.1.10.25 MasterAgreement2

*Definition:* Information related to a master agreement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[0..1]	Text		441
	Version <Vrsn>	[0..1]	Year		441

#### Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True  
 /Type Must be present  
 Or /Version Must be present

### 8.1.10.25.1 Type <Tp>

*Presence:* [0..1]

*Definition:* Reference to any master agreement, if existent (such as ISDA Master Agreement; Master Power Purchase and Sale Agreement; International ForEx Master Agreement; European Master Agreement or any local Master Agreements).

*Datatype:* "Max50Text" on page 528

### 8.1.10.25.2 Version <Vrsn>

*Presence:* [0..1]

*Definition:* Reference to the year of the master agreement version used for the reported trade, if applicable (such as 1992, 2002, etc).

*Datatype:* "ISORestrictedYear" on page 529

### 8.1.10.26 CounterpartyTradeNature5Choice

*Definition:* Nature of the reporting counterparty's company activities.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FinancialInstitution <FI>	[1..*]	CodeSet		441
Or	NonFinancialInstitution <NFI>	[1..1]			442
	Sector <Sctr>	[0..*]	IdentifierSet		442
	ClearingThreshold <ClrThrshld>	[0..1]	Indicator		442
	DirectlyLinkedActivity <DrctlyLkdActvty>	[0..1]	Indicator		442
Or	CentralCounterParty <CntrlCntrPty>	[1..1]	CodeSet		443
Or}	Other <Othr>	[1..1]	CodeSet		443

#### 8.1.10.26.1 FinancialInstitution <FI>

*Presence:* [1..\*]

*Definition:* Indicates that reporting counterparty is a financial institution.

*Datatype:* "FinancialPartySectorType1Code" on page 512

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
ASSU	AssuranceUndertaking	Assurance undertaking.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.

CodeName	Name	Definition
INVF	InvestmentFirm	Investment firm.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITManagementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.
OTHR	Other	Other type of financial institution.

### 8.1.10.26.2 NonFinancialInstitution <NFI>

*Presence:* [1..1]

*Definition:* Indicates that reporting counterparty is a non financial institution.

**NonFinancialInstitution <NFI>** contains the following **NonFinancialInstitutionSector2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sector <Sctr>	[0..*]	IdentifierSet		442
	ClearingThreshold <ClrThrshld>	[0..1]	Indicator		442
	DirectlyLinkedActivity <DrctlyLkdActvty>	[0..1]	Indicator		442

#### 8.1.10.26.2.1 Sector <Sctr>

*Presence:* [0..\*]

*Definition:* Taxonomy for non-financial counterparties. The categories correspond to the main sections of NACE classification as defined in the regulation.

*Datatype:* "NACEDomainIdentifier" on page 523

#### 8.1.10.26.2.2 ClearingThreshold <ClrThrshld>

*Presence:* [0..1]

*Definition:* Information whether the reporting counterparty is above the clearing threshold.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 524):

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

#### 8.1.10.26.2.3 DirectlyLinkedActivity <DrctlyLkdActvty>

*Presence:* [0..1]

*Definition:* Directly linked to commercial activity or treasury financing: Information on whether the contract is objectively measurable as directly linked to the reporting counterparty's commercial or treasury financing activity.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 524):

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

### 8.1.10.26.3 CentralCounterParty <CntrlCntrPty>

*Presence:* [1..1]

*Definition:* Indicates that reporting party is a central counterparty.

*Datatype:* "NoReasonCode" on page 514

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

### 8.1.10.26.4 Other <Othr>

*Presence:* [1..1]

*Definition:* Indicates that reporting party is other type of counterparty.

*Datatype:* "NoReasonCode" on page 514

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

### 8.1.10.27 CounterpartyTradeNature4Choice

*Definition:* Nature of the reporting counterparty's company activities.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FinancialInstitution <FI>	[1..*]	CodeSet		443
Or	NonFinancialInstitution <NFI>	[1..1]			444
	Sector <Sctr>	[0..*]	IdentifierSet		444
	ClearingThreshold <ClrThrshld>	[1..1]	Indicator		444
	DirectlyLinkedActivity <DrctlyLkdActvty>	[1..1]	Indicator		445
Or	CentralCounterParty <CntrlCntrPty>	[1..1]	CodeSet		445
Or}	Other <Othr>	[1..1]	CodeSet		445

#### 8.1.10.27.1 FinancialInstitution <FI>

*Presence:* [1..\*]

*Definition:* Indicates that reporting counterparty is a financial institution.

*Datatype:* "FinancialPartySectorType1Code" on page 512

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
ASSU	AssuranceUndertaking	Assurance undertaking.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
INVF	InvestmentFirm	Investment firm.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITManagementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.
OTHR	Other	Other type of financial institution.

### 8.1.10.27.2 NonFinancialInstitution <NFI>

*Presence:* [1..1]

*Definition:* Indicates that reporting counterparty is a non financial institution.

**NonFinancialInstitution <NFI>** contains the following **NonFinancialInstitutionSector1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sector <Sctr>	[0..*]	IdentifierSet		444
	ClearingThreshold <ClrThrshld>	[1..1]	Indicator		444
	DirectlyLinkedActivity <DrctlyLkdActvty>	[1..1]	Indicator		445

#### 8.1.10.27.2.1 Sector <Sctr>

*Presence:* [0..\*]

*Definition:* Taxonomy for non-financial counterparties. The categories correspond to the main sections of NACE classification as defined in the regulation.

*Datatype:* "NACEDomainIdentifier" on page 523

#### 8.1.10.27.2.2 ClearingThreshold <ClrThrshld>

*Presence:* [1..1]

*Definition:* Information whether the reporting counterparty is above the clearing threshold referred to the regulation.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 524):

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

#### 8.1.10.27.2.3 DirectlyLinkedActivity <DrctlyLkdActvty>

*Presence:* [1..1]

*Definition:* Directly linked to commercial activity or treasury financing: Information on whether the contract is objectively measurable as directly linked to the reporting counterparty's commercial or treasury financing activity.

*Datatype:* One of the following values must be used (see "[TrueFalseIndicator](#)" on page 524):

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

#### 8.1.10.27.3 CentralCounterParty <CntrlCntrPty>

*Presence:* [1..1]

*Definition:* Indicates that reporting party is a central counterparty.

*Datatype:* "[NoReasonCode](#)" on page 514

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

#### 8.1.10.27.4 Other <Othr>

*Presence:* [1..1]

*Definition:* Indicates that reporting party is other type of counterparty.

*Datatype:* "[NoReasonCode](#)" on page 514

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

#### 8.1.10.28 CorporateSectorCriteria3

*Definition:* Taxonomy for financial and non financial counterparties.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstitutionSector <FISctr>	[0..*]	CodeSet		445
	NonFinancialInstitutionSector <NFISctr>	[0..*]	CodeSet		446
	NotReported <NotRptd>	[0..1]	CodeSet		447

#### 8.1.10.28.1 FinancialInstitutionSector <FISctr>

*Presence:* [0..\*]

*Definition:* Indicates that reporting counterparty is a financial institution.

*Datatype:* "[FinancialPartySectorType1Code](#)" on page 512

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
ASSU	AssuranceUndertaking	Assurance undertaking.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
INVF	InvestmentFirm	Investment firm.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITManagementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.
OTHR	Other	Other type of financial institution.

### 8.1.10.28.2 NonFinancialInstitutionSector <NFISctr>

*Presence:* [0..\*]

*Definition:* Indicates that reporting counterparty is a non financial institution.

*Datatype:* "NonFinancialPartySector1Code" on page 513

CodeName	Name	Definition
WTER	WaterSupplySewerageWasteManagementAndRemediation	Water supply, sewerage, waste management and remediation activities.
MING	MiningAndQuarrying	Mining and quarrying activities.
MAFG	Manufacturing	Manufacturing activities.
SPLY	ElectricityGasSteamAndAirConditioningSupply	Electricity, gas, steam and air conditioning supply activities.
CSTR	Construction	Construction activities.
AGRI	AgricultureForestryAndFishing	Agriculture, forestry and fishing activities.
ACAF	AccomodationAndFood	Accommodation and food service activities.
EDUC	Education	Education activities.
AEAR	ArtsEntertainmentAndRecreation	Arts, entertainment and recreation activities.
FINA	FinancialAndInsuranceActivity	Financial and insurance activities.
HHSW	HumanHealthAndSocialWorkActivity	Human health and social work activities.

CodeName	Name	Definition
INCO	InformationAndCommunication	Information and communication activities.
WRRM	MotorVehiclesAndMotorcycles	Wholesale and retail trade, repair of motor vehicles and motorcycles.
OTSA	OtherServiceActivity	Other service activities.
PSTA	ProfessionalScientificAndTechnicalActivity	Professional, scientific and technical activities.
PADS	PublicAdministrationAndDefence	Public administration and defence, compulsory social security.
RESA	RealEstateActivity	Real estate activities.
TRAS	TransportationAndStorage	Transportation and storage activities.
ASSA	AdministrativeAndSupportServiceActivity	Administrative and support service activities.
AHAE	ActivityOfHouseholdsAsEmployer	Activities of households as employers; undifferentiated goods - and services - producing activities of households for own use.
AEOB	ActivityOfExtraterritorialOrganisationAndBody	Activities of extraterritorial organisations and bodies.

### 8.1.10.28.3 NotReported <NotRptd>

*Presence:* [0..1]

*Definition:* Indicates that reporting counterparty is another type of counterparty as defined by specific regulations (e.g. a CCP) and the detailed sector is not reported.

*Datatype:* "NotReported1Code" on page 515

CodeName	Name	Definition
NORP	NotReported	Value not reported by the party.

### 8.1.10.29 DeliveryInterconnectionPoint1Choice

*Definition:* Identification of the delivery point(s) of market area(s) or the interconnection point of a transportation contract.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	IdentifierSet		447
Or}	Proprietary <Prtry>	[1..1]	Text		448

#### 8.1.10.29.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Identification of delivery/interconnection point or zone as a code.

*Datatype:* "EICIdentifier" on page 522

**8.1.10.29.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Identification of delivery/interconnection point or zone in a proprietary format.*Datatype:* "Max52Text" on page 528**8.1.10.30 TradeNonConfirmation1***Definition:* Identifies contract that is not confirmed.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	CodeSet		448

**8.1.10.30.1 Type <Tp>***Presence:* [1..1]*Definition:* Specifies that the contract remains unconfirmed.*Datatype:* "TradeConfirmationType2Code" on page 519

CodeName	Name	Definition
NCNF	NonConfirmed	Non-confirmed.

**8.1.10.31 TradeConfirmation3***Definition:* Specifies time and type of contract confirmation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[0..1]	CodeSet		448
	TimeStamp <TmStmp>	[0..1]	DateTime		449

**Constraints**

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

/Type Must be present

Or /TimeStamp Must be present

**8.1.10.31.1 Type <Tp>***Presence:* [0..1]*Definition:* Specifies whether the contract was confirmed electronically or non-electronically.*Datatype:* "TradeConfirmationType1Code" on page 519

CodeName	Name	Definition
ECNF	ElectronicallyConfirmed	Electronically confirmed.
YCNF	NonElectronicallyConfirmed	Non-electronically confirmed.

**8.1.10.31.2 TimeStamp <TmStmp>**

*Presence:* [0..1]

*Definition:* Date and time of the trade confirmation, indicating time zone in which the confirmation has taken place.

*Datatype:* "ISODatetime" on page 521

**8.1.10.32 TradeConfirmation2**

*Definition:* Specifies time and type of contract confirmation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	CodeSet		449
	TimeStamp <TmStmp>	[1..1]	DateTime		449

**8.1.10.32.1 Type <Tp>**

*Presence:* [1..1]

*Definition:* Specifies whether the contract was confirmed electronically or non-electronically.

*Datatype:* "TradeConfirmationType1Code" on page 519

CodeName	Name	Definition
ECNF	ElectronicallyConfirmed	Electronically confirmed.
YCNF	NonElectronicallyConfirmed	Non-electronically confirmed.

**8.1.10.32.2 TimeStamp <TmStmp>**

*Presence:* [1..1]

*Definition:* Date and time of the trade confirmation, indicating time zone in which the confirmation has taken place.

*Datatype:* "ISODatetime" on page 521

**8.1.10.33 TechnicalAttributes1**

*Definition:* Specifies technical attributes of the message.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReconciliationFlag <RcncltnFlg>	[0..1]	CodeSet		449

**8.1.10.33.1 ReconciliationFlag <RcncltnFlg>**

*Presence:* [0..1]

*Definition:* List of possible values for TRs reconciliation purposes.

*Datatype:* "Reconciliation1Code" on page 517

CodeName	Name	Definition
DSMA	DualSidedMatched	Trade repository has both sides of the trade reported and all fields match.

CodeName	Name	Definition
DSNM	DualSidedNonMatched	Trade repository has both sides of the trade reported but not all fields match.
NORE	NotSubmittedToReconciliation	Trade was not required to be submitted for reconciliation.
SSMA	SingleSidedEEAMatched	Trade repository has one side of the trade, knows which trade repository holds the other side of the trade, has already performed the comparison of the reports, and the result has been successful according to the specification of the inter-TR reconciliation process.
SSPA	SingleSidedEEAPaired	Trade repository has one side of the trade, knows which trade repository holds the other side of the trade, and either has already performed comparison of the reports, or is in the process of doing so.
SSNE	SingleSidedNonEEA	Trade repository has one side of the trade and knows that the other side does not have a reporting obligation.
SSUN	SingleSidedEEAUnpaired	Trade repository has one side of the trade, knows that the other side is EEA counterparty and does not know which TR holds the other side of the trade.

#### 8.1.10.34 ProductClassificationCriteria1

*Definition:* Criteria regarding product classification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[0..*]	IdentifierSet		450
	UniqueProductIdentifier <UnqPdctldr>	[0..*]	Text		450

##### 8.1.10.34.1 ClassificationFinancialInstrument <ClssfctnFinInstrm>

*Presence:* [0..\*]

*Definition:* Identifier is an ISO 10962 Classification of Financial Instrument (CFI).

*Datatype:* ["CFIOct2015Identifier" on page 522](#)

##### 8.1.10.34.2 UniqueProductIdentifier <UnqPdctldr>

*Presence:* [0..\*]

*Definition:* Identification through a unique product identifier.

*Datatype:* ["Max52Text" on page 528](#)

#### 8.1.10.35 GenericValidationRuleIdentification1

*Definition:* Information for the identification of a validation rule.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		451
	Description <Desc>	[0..1]	Text		451
	SchemaName <SchmeNm>	[0..1]	±		451
	Issuer <Issr>	[0..1]	Text		451

#### 8.1.10.35.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identification of a validation rule.

*Datatype:* "Max35Text" on page 528

#### 8.1.10.35.2 Description <Desc>

*Presence:* [0..1]

*Definition:* Further information on the validation rule as identified in the Identification.

*Datatype:* "Max350Text" on page 527

#### 8.1.10.35.3 SchemaName <SchmeNm>

*Presence:* [0..1]

*Definition:* Name of the identification scheme.

**SchemaName <SchmeNm>** contains one of the following elements (see "ValidationRuleSchemeName1Choice" on page 451 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		452
Or}	Proprietary <Prtry>	[1..1]	Text		452

#### 8.1.10.35.4 Issuer <Issr>

*Presence:* [0..1]

*Definition:* Entity that assigns the identification.

*Datatype:* "Max35Text" on page 528

#### 8.1.10.36 ValidationRuleSchemeName1Choice

*Definition:* Identifies a name of the identification scheme.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		452
Or}	Proprietary <Prtry>	[1..1]	Text		452

**8.1.10.36.1 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 511

**8.1.10.36.2 Proprietary <Prtry>**

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 528

**8.1.11 Organisation Identification****8.1.11.1 OrganisationIdentification9Choice**

*Definition:* Provides the identification of the organisation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		452
Or	ClientIdentification <CIntId>	[1..1]	Text		452
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	452

**8.1.11.1.1 LEI <LEI>**

*Presence:* [1..1]

*Definition:* Identification is done through the use of legal entity identifier code.

*Datatype:* "LEIIdentifier" on page 523

**8.1.11.1.2 ClientIdentification <CIntId>**

*Presence:* [1..1]

*Definition:* Unique and unambiguous client identification of the organisation.

*Datatype:* "Max50Text" on page 528

**8.1.11.1.3 AnyBIC <AnyBIC>**

*Presence:* [1..1]

*Definition:* Business identifier code used to identify the organisation.

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 522

**Constraints**

- **AnyBIC**

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

## 8.1.12 Party Identification

### 8.1.12.1 TradePartyIdentificationQuery8

*Definition:* Query of a trade party based on the identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LEI <LEI>	[0..*]	IdentifierSet		453
	AnyBIC <AnyBIC>	[0..*]	IdentifierSet	C3	453
	ClientIdentification <ClntId>	[0..*]	Text		454
	NotReported <NotRptd>	[0..1]	CodeSet		454

**Constraints**

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

```

/LEI[*] Must be present
Or   /AnyBIC[*] Must be present
Or   /ClientIdentification[*] Must be present
Or   /NotReported Must be present

```

#### 8.1.12.1.1 LEI <LEI>

*Presence:* [0..\*]

*Definition:* Legal entity identifier code used to recognise the counterparty of the reporting agent for the reported transaction.

*Datatype:* "LEIIdentifier" on page 523

#### 8.1.12.1.2 AnyBIC <AnyBIC>

*Presence:* [0..\*]

*Definition:* Business identifier code used to identify the trade party.

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 522

**Constraints**

- **AnyBIC**

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

**8.1.12.1.3 ClientIdentification <Clntld>**

*Presence:* [0..\*]

*Definition:* Unique and unambiguous identification of the client counterparty.

*Datatype:* "Max50Text" on page 528

**8.1.12.1.4 NotReported <NotRptd>**

*Presence:* [0..1]

*Definition:* Field can be queried for not reported value.

*Datatype:* "NotReported1Code" on page 515

CodeName	Name	Definition
NORP	NotReported	Value not reported by the party.

**8.1.12.2 TradePartyQueryCriteria3**

*Definition:* Details on the queried trade parties.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Operator <Oprtr>	[1..1]	CodeSet		454
	ReportingCounterparty <RptgCtrPty>	[0..1]	±	C7	455
	OtherCounterparty <OthrCtrPty>	[0..1]	±	C7	455
	Beneficiary <Bnfcry>	[0..1]	±	C7	456
	SubmittingAgent <SubmitgAgt>	[0..1]	±	C7	456
	Broker <Brkr>	[0..1]	±	C7	457
	CCP <CCP>	[0..1]	±	C7	457

**Constraints**

- **OneElementPresentRule**

At least one of ReportingCounterparty, OtherCounterparty, Beneficiary, SubmittingAgent, Broker or CCP must be present.

**8.1.12.2.1 Operator <Oprtr>**

*Presence:* [1..1]

*Definition:* Specifies the AND/OR operators as query criteria.

*Datatype:* "Operation3Code" on page 515

CodeName	Name	Definition
ANDD	And	Indicates that only when all if all of its elements are valid, the whole expression is valid.
ORRR	Or	Indicates that when at least one of its elements is valid, the whole expression is valid.

### 8.1.12.2.2 ReportingCounterparty <RptgCtrPty>

*Presence:* [0..1]

*Definition:* Identifies the reporting counterparty of the contract.

*Impacted by:* C7 "OneElementPresentRule"

**ReportingCounterparty <RptgCtrPty>** contains the following elements (see "TradePartyIdentificationQuery8" on page 453 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LEI <LEI>	[0..*]	IdentifierSet		453
	AnyBIC <AnyBIC>	[0..*]	IdentifierSet	C3	453
	ClientIdentification <ClntId>	[0..*]	Text		454
	NotReported <NotRptd>	[0..1]	CodeSet		454

#### Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

/LEI[\*] Must be present

Or /AnyBIC[\*] Must be present

Or /ClientIdentification[\*] Must be present

Or /NotReported Must be present

### 8.1.12.2.3 OtherCounterparty <OthrCtrPty>

*Presence:* [0..1]

*Definition:* Identifies the other counterparty of the contract.

*Impacted by:* C7 "OneElementPresentRule"

**OtherCounterparty <OthrCtrPty>** contains the following elements (see "TradePartyIdentificationQuery8" on page 453 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LEI <LEI>	[0..*]	IdentifierSet		453
	AnyBIC <AnyBIC>	[0..*]	IdentifierSet	C3	453
	ClientIdentification <ClntId>	[0..*]	Text		454
	NotReported <NotRptd>	[0..1]	CodeSet		454

**Constraints**

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

- /LEI[\*] Must be present
- Or /AnyBIC[\*] Must be present
- Or /ClientIdentification[\*] Must be present
- Or /NotReported Must be present

**8.1.12.2.4 Beneficiary <Bnfcry>**

*Presence:* [0..1]

*Definition:* Identifies the party subject to the rights and obligations arising from the contract.

*Impacted by:* C7 "OneElementPresentRule"

**Beneficiary <Bnfcry>** contains the following elements (see "TradePartyIdentificationQuery8" on page 453 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LEI <LEI>	[0..*]	IdentifierSet		453
	AnyBIC <AnyBIC>	[0..*]	IdentifierSet	C3	453
	ClientIdentification <ClntId>	[0..*]	Text		454
	NotReported <NotRptd>	[0..1]	CodeSet		454

**Constraints**

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

- /LEI[\*] Must be present
- Or /AnyBIC[\*] Must be present
- Or /ClientIdentification[\*] Must be present
- Or /NotReported Must be present

**8.1.12.2.5 SubmittingAgent <SubmitgAgt>**

*Presence:* [0..1]

*Definition:* Identifies the submitting agent of the reported of the contract.

*Impacted by:* C7 "OneElementPresentRule"

**SubmittingAgent <SubmitgAgt>** contains the following elements (see "[TradePartyIdentificationQuery8](#)" on page 453 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LEI <LEI>	[0..*]	IdentifierSet		453
	AnyBIC <AnyBIC>	[0..*]	IdentifierSet	C3	453
	ClientIdentification <ClntId>	[0..*]	Text		454
	NotReported <NotRptd>	[0..1]	CodeSet		454

#### Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

/LEI[\*] Must be present

Or /AnyBIC[\*] Must be present

Or /ClientIdentification[\*] Must be present

Or /NotReported Must be present

#### 8.1.12.2.6 Broker <Brkr>

*Presence:* [0..1]

*Definition:* Identifies the broker who acts as an intermediary for the reporting counterparty.

*Impacted by:* [C7 "OneElementPresentRule"](#)

**Broker <Brkr>** contains the following elements (see "[TradePartyIdentificationQuery8](#)" on page 453 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LEI <LEI>	[0..*]	IdentifierSet		453
	AnyBIC <AnyBIC>	[0..*]	IdentifierSet	C3	453
	ClientIdentification <ClntId>	[0..*]	Text		454
	NotReported <NotRptd>	[0..1]	CodeSet		454

#### Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

/LEI[\*] Must be present

Or /AnyBIC[\*] Must be present

Or /ClientIdentification[\*] Must be present

Or /NotReported Must be present

#### 8.1.12.2.7 CCP <CCP>

*Presence:* [0..1]

*Definition:* Unique code for the CCP that has cleared the contract.

Impacted by: C7 "OneElementPresentRule"

**CCP <CCP>** contains the following elements (see "TradePartyIdentificationQuery8" on page 453 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LEI <LEI>	[0..*]	IdentifierSet		453
	AnyBIC <AnyBIC>	[0..*]	IdentifierSet	C3	453
	ClientIdentification <ClntId>	[0..*]	Text		454
	NotReported <NotRptd>	[0..1]	CodeSet		454

### Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

/LEI[\*] Must be present

Or /AnyBIC[\*] Must be present

Or /ClientIdentification[\*] Must be present

Or /NotReported Must be present

### 8.1.12.3 PartyIdentification121Choice

*Definition:* Choice of identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	458
Or	LegalEntityIdentifier <LglnTtyldr>	[1..1]	IdentifierSet		459
Or	NameAndAddress <NmAndAdr>	[1..1]	±		459
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		459

#### 8.1.12.3.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

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

Impacted by: C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 522

**Constraints**

- **AnyBIC**

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

**8.1.12.3.2 LegalEntityIdentifier <LgINttyldr>**

*Presence:* [1..1]

*Definition:* Identification of the party with a Legal Entity Identifier. This is a code allocated to a party as described in ISO 17442 "Financial Services - Legal Entity Identifier (LEI)".

*Datatype:* "[LEIIdentifier](#)" on page 523

**8.1.12.3.3 NameAndAddress <NmAndAdr>**

*Presence:* [1..1]

*Definition:* Name and address of a party.

**NameAndAddress <NmAndAdr>** contains the following elements (see "[NameAndAddress5](#)" on page 463 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		463
	Address <Adr>	[0..1]	±		463

**8.1.12.3.4 ProprietaryIdentification <Prtryld>**

*Presence:* [1..1]

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

**ProprietaryIdentification <Prtryld>** contains the following elements (see "[GenericIdentification1](#)" on page 182 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		183
	SchemeName <SchmeNm>	[0..1]	Text		183
	Issuer <Issr>	[0..1]	Text		183

**8.1.12.4 TradeCounterpartyReport9**

*Definition:* Information related to parties in the contract.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		460
	OtherCounterparty <OthrCtrPty>	[1..1]	±		460
	Broker <Brkr>	[0..1]	±		461
	SubmittingAgent <SubmitgAgt>	[0..1]	±		461
	ClearingMember <ClrMmb>	[0..1]	±		461
	Beneficiary <Bnfcry>	[0..1]	±		461

#### 8.1.12.4.1 ReportingCounterparty <RptgCtrPty>

*Presence:* [1..1]

*Definition:* Identification of the reporting counterparty.

**ReportingCounterparty <RptgCtrPty>** contains the following elements (see "[Counterparty26](#)" on page 492 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			492
{Or	LEI <LEI>	[1..1]	IdentifierSet		493
Or}	Other <Othr>	[1..1]			493
	Identification <Id>	[1..1]			493
{Or	ClientIdentification <ClntId>	[1..1]	Text		494
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	494
	Name <Nm>	[0..1]	Text		494
	Domicile <Dmcl>	[0..1]	Text		494
	Nature <Ntr>	[0..1]	±		494
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		495
	CounterpartySide <CtrPtySd>	[0..1]	CodeSet		495

#### 8.1.12.4.2 OtherCounterparty <OthrCtrPty>

*Presence:* [1..1]

*Definition:* Identification of the other counterparty in the transaction.

**OtherCounterparty <OthrCtrPty>** contains the following elements (see "[Counterparty29](#)" on page 487 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		487
	Country <Ctry>	[0..1]	CodeSet	C4	488

**8.1.12.4.3 Broker <Brkr>***Presence:* [0..1]*Definition:* Identification of the broker as an intermediary for the reporting counterparty.**Broker <Brkr>** contains one of the following elements (see "[OrganisationIdentification9Choice](#)" on page 452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		452
Or	ClientIdentification <ClntId>	[1..1]	Text		452
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	452

**8.1.12.4.4 SubmittingAgent <SubmitgAgt>***Presence:* [0..1]*Definition:* Identification of the submitting agent in the case where the reporting counterparty has delegated the submission of the report to a third party or to the other counterparty.**SubmittingAgent <SubmitgAgt>** contains one of the following elements (see "[OrganisationIdentification9Choice](#)" on page 452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		452
Or	ClientIdentification <ClntId>	[1..1]	Text		452
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	452

**8.1.12.4.5 ClearingMember <ClrMmb>***Presence:* [0..1]*Definition:* Identification of the clearing member in the case where the trade is cleared.**ClearingMember <ClrMmb>** contains one of the following elements (see "[OrganisationIdentification9Choice](#)" on page 452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		452
Or	ClientIdentification <ClntId>	[1..1]	Text		452
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	452

**8.1.12.4.6 Beneficiary <Bnfcry>***Presence:* [0..1]*Definition:* Identification of the beneficiary who is subject to the rights and obligations arising from the contract.

**Beneficiary <Bnfcry>** contains one of the following elements (see "[OrganisationIdentification9Choice](#)" on page 452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		452
Or	ClientIdentification <CIntld>	[1..1]	Text		452
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	452

### 8.1.12.5 DerivativePartyIdentification1Choice

*Definition:* Reference entity of a single name credit default swap (CDS) or a derivative on single name credit default swap (CDS).

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Country <Ctry>	[1..1]	CodeSet	C4	462
Or	CountrySubDivision <CtrySubDvsn>	[1..1]	CodeSet		462
Or}	LEI <LEI>	[1..1]	IdentifierSet		462

#### 8.1.12.5.1 Country <Ctry>

*Presence:* [1..1]

*Definition:* Country of the reference entity.

*Impacted by:* C4 "Country"

*Datatype:* "[CountryCode](#)" on page 509

#### Constraints

- **Country**

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

#### 8.1.12.5.2 CountrySubDivision <CtrySubDvsn>

*Presence:* [1..1]

*Definition:* Country and country sub-division of the reference entity.

*Datatype:* "[CountrySubDivisionCode](#)" on page 509

#### 8.1.12.5.3 LEI <LEI>

*Presence:* [1..1]

*Definition:* Identification of the reference party through Legal entity identifier.

*Datatype:* "[LEIIdentifier](#)" on page 523

## 8.1.13 Postal Address

### 8.1.13.1 NameAndAddress5

*Definition:* Information that locates and identifies a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		463
	Address <Adr>	[0..1]	±		463

#### 8.1.13.1.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "Max350Text" on page 527

#### 8.1.13.1.2 Address <Adr>

*Presence:* [0..1]

*Definition:* Postal address of the party.

**Address <Adr>** contains the following elements (see "[PostalAddress1](#)" on page 463 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]	CodeSet		464
	AddressLine <AdrLine>	[0..5]	Text		464
	StreetName <StrtNm>	[0..1]	Text		464
	BuildingNumber <BldgNb>	[0..1]	Text		464
	PostCode <PstCd>	[0..1]	Text		465
	TownName <TwnNm>	[0..1]	Text		465
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		465
	Country <Ctry>	[1..1]	CodeSet	C4	465

#### 8.1.13.2 PostalAddress1

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]	CodeSet		464
	AddressLine <AdrLine>	[0..5]	Text		464
	StreetName <StrtNm>	[0..1]	Text		464
	BuildingNumber <BldgNb>	[0..1]	Text		464
	PostCode <PstCd>	[0..1]	Text		465
	TownName <TwnNm>	[0..1]	Text		465
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		465
	Country <Ctry>	[1..1]	CodeSet	C4	465

### 8.1.13.2.1 AddressType <AdrTp>

*Presence:* [0..1]

*Definition:* Identifies the nature of the postal address.

*Datatype:* "AddressType2Code" on page 504

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

### 8.1.13.2.2 AddressLine <AdrLine>

*Presence:* [0..5]

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

*Datatype:* "Max70Text" on page 529

### 8.1.13.2.3 StreetName <StrtNm>

*Presence:* [0..1]

*Definition:* Name of a street or thoroughfare.

*Datatype:* "Max70Text" on page 529

### 8.1.13.2.4 BuildingNumber <BldgNb>

*Presence:* [0..1]

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

*Datatype:* "Max16Text" on page 527

#### 8.1.13.2.5 PostCode <PstCd>

*Presence:* [0..1]

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

*Datatype:* "Max16Text" on page 527

#### 8.1.13.2.6 TownName <TwnNm>

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 528

#### 8.1.13.2.7 CountrySubDivision <CtrySubDvsn>

*Presence:* [0..1]

*Definition:* Identifies a subdivision of a country for example, state, region, county.

*Datatype:* "Max35Text" on page 528

#### 8.1.13.2.8 Country <Ctry>

*Presence:* [1..1]

*Definition:* Nation with its own government.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 509

#### Constraints

- **Country**

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

## 8.1.14 Price

### 8.1.14.1 SecuritiesTransactionPrice3Choice

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		466
Or	Unit <Unit>	[1..1]	Quantity		466
Or	Percentage <Pctg>	[1..1]	Rate		466
Or	Yield <Yld>	[1..1]	Rate		466
Or}	PendingPrice <PdgPric>	[1..1]	CodeSet		466

**8.1.14.1.1 MonetaryValue <MntryVal>**

*Presence:* [1..1]

*Definition:* Indicates that price is expressed as a monetary value.

**MonetaryValue <MntryVal>** contains the following elements (see "[AmountAndDirection56](#)" on page 165 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		166
	Sign <Sgn>	[0..1]	Indicator		166

**8.1.14.1.2 Unit <Unit>**

*Presence:* [1..1]

*Definition:* Indicates that price is expressed in units.

*Datatype:* "[LongDecimalNumber](#)" on page 524

**8.1.14.1.3 Percentage <Pctg>**

*Presence:* [1..1]

*Definition:* Indicates that price is expressed as a rate, that is a percentage.

*Datatype:* "[PercentageRate](#)" on page 526

**8.1.14.1.4 Yield <Yld>**

*Presence:* [1..1]

*Definition:* Indicates that price is expressed as a yield.

*Datatype:* "[PercentageRate](#)" on page 526

**8.1.14.1.5 PendingPrice <PdgPric>**

*Presence:* [1..1]

*Definition:* Indicates that price is currently not available, but pending.

*Datatype:* "[PriceStatus1Code](#)" on page 516

CodeName	Name	Definition
PNDG	Pending	Price is pending.
NOAP	NotApplicable	No price for transaction (e.g. transfer between accounts).

**8.1.14.2 SecuritiesTransactionPrice10Choice**

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		467
Or	Unit <Unit>	[1..1]	Quantity		467
Or	Percentage <Pctg>	[1..1]	Rate		467
Or	Yield <Yld>	[1..1]	Rate		467
Or	PendingPrice <PdgPric>	[1..1]	CodeSet		467
Or)	Other <Othr>	[1..1]		C8	468
	Value <Val>	[0..1]	Quantity		468
	Type <Tp>	[0..1]	Text		468

#### 8.1.14.2.1 MonetaryValue <MntryVal>

*Presence:* [1..1]

*Definition:* Indicates that price is expressed as a monetary value.

**MonetaryValue <MntryVal>** contains the following elements (see "[AmountAndDirection54](#)" on [page 166](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2	166
	Sign <Sgn>	[0..1]	Indicator		166

#### 8.1.14.2.2 Unit <Unit>

*Presence:* [1..1]

*Definition:* Indicates that price is expressed in units.

*Datatype:* "[LongFraction21DecimalNumber](#)" on [page 525](#)

#### 8.1.14.2.3 Percentage <Pctg>

*Presence:* [1..1]

*Definition:* Indicates that price is expressed as a rate, that is a percentage.

*Datatype:* "[PercentageRate](#)" on [page 526](#)

#### 8.1.14.2.4 Yield <Yld>

*Presence:* [1..1]

*Definition:* Indicates that price is expressed as a yield.

*Datatype:* "[PercentageRate](#)" on [page 526](#)

#### 8.1.14.2.5 PendingPrice <PdgPric>

*Presence:* [1..1]

*Definition:* Indicates that price is currently not available, but pending.

*Datatype:* "PriceStatus1Code" on page 516

CodeName	Name	Definition
PNDG	Pending	Price is pending.
NOAP	NotApplicable	No price for transaction (e.g. transfer between accounts).

#### 8.1.14.2.6 Other <Othr>

*Presence:* [1..1]

*Definition:* Indicates that price or quantity is expressed in another notation.

*Impacted by:* C8 "OneElementPresentRule"

**Other <Othr>** contains the following **SecuritiesTransactionPrice4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value <Val>	[0..1]	Quantity		468
	Type <Tp>	[0..1]	Text		468

#### Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

    /Value Must be present

Or     /Type Must be present

##### 8.1.14.2.6.1 Value <Val>

*Presence:* [0..1]

*Definition:* Value of the price.

*Datatype:* "LongFraction21DecimalNumber" on page 525

##### 8.1.14.2.6.2 Type <Tp>

*Presence:* [0..1]

*Definition:* Notation of the price.

*Datatype:* "Max35Text" on page 528

## 8.1.15 Quantity

### 8.1.15.1 EnergyQuantityUnit1Choice

*Definition:* Specifies the units used to quantify an energy.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		469
Or}	Proprietary <Prtry>	[1..1]	Text		469

**8.1.15.1.1 Code <Cd>**

*Presence:* [1..1]

*Definition:* Energy quantity units, expressed as a code.

*Datatype:* "EnergyQuantityUnit1Code" on page 511

CodeName	Name	Definition
THMD	ThermPerDay	Therm per day.
MWHH	MWhPerHour	Mega Watt hour per hour.
MWHD	MWhPerDay	Mega Watt hour per day.
MWAT	MW	Mega Watt.
MTMD	MThermPerDay	MTherm per day.
MCMD	MCMPerDay	Mcm per day.
KWHH	KWhPerHour	Kilo Watt hour per hour.
KWHD	KWhPerDay	Kilo Watt hour per day.
KWAT	KW	Kilo Watt.
KTMD	KThermPerDay	KTherm per day.
GWHH	GWhPerHour	Giga Watt hour per hour.
GWHD	GWhPerDay	Giga Watt hour per day.
GWAT	GW	Giga Watt.

**8.1.15.1.2 Proprietary <Prtry>**

*Presence:* [1..1]

*Definition:* Energy quantity unit, when energy unit code is not available, in a proprietary format.

*Datatype:* "Max52Text" on page 528

**8.1.15.2 FinancialInstrumentQuantity30Choice**

*Definition:* Defines the format for the quantity of security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		469
Or	NominalValue <NmnlVal>	[1..1]	Amount		470
Or}	MonetaryValue <MntryVal>	[1..1]	Amount		470

**8.1.15.2.1 Unit <Unit>**

*Presence:* [1..1]

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

*Datatype:* "LongFraction21DecimalNumber" on page 525

**8.1.15.2.2 NominalValue <NmnlVal>***Presence:* [1..1]*Definition:* Indicates that quantity is expressed as a nominal value.*Datatype:* "ImpliedCurrencyAnd20Amount" on page 503**8.1.15.2.3 MonetaryValue <MntryVal>***Presence:* [1..1]*Definition:* Indicates that quantity is expressed as a monetary value.*Datatype:* "ImpliedCurrencyAnd20Amount" on page 503**8.1.16 Rate****8.1.16.1 InterestRateFrequency2Choice***Definition:* Describes frequency of payments for interest rates, either using term notation or a proprietary notation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Term <Term>	[1..1]	±	C15	470
Or}	Proprietary <Prtry>	[1..1]	Text		470

**8.1.16.1.1 Term <Term>***Presence:* [1..1]*Definition:* Frequency expressed in tenor notation.*Impacted by:* C15 "OneElementPresentRule"**Term <Term>** contains the following elements (see "InterestRateContractTerm3" on page 477 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Unit <Unit>	[0..1]	CodeSet		478
	Value <Val>	[0..1]	Quantity	C5	478

**Constraints**

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

/Unit Must be present

Or /Value Must be present

**8.1.16.1.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Frequency expressed in a proprietary notation.

Datatype: "Max52Text" on page 528

### 8.1.16.2 InterestRateLegs7

*Definition:* Details related to interest rate attributes.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FirstLeg <FrstLeg>	[0..1]	±		471
	SecondLeg <ScndLeg>	[0..1]	±		471

#### Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True  
 /FirstLeg Must be present  
 Or /SecondLeg Must be present

#### 8.1.16.2.1 FirstLeg <FrstLeg>

*Presence:* [0..1]

*Definition:* Details concerning the rate in the first leg of an interest rate contract.

**FirstLeg <FrstLeg>** contains one of the following elements (see "InterestRate21Choice" on page 472 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Fixed <Fxd>	[1..1]		C14	472
	Rate <Rate>	[0..1]	Rate		473
	DayCount <DayCnt>	[0..1]	Text		473
	PaymentFrequency <PmtFrqcy>	[0..1]	±		473
Or}	Floating <Fltg>	[1..1]		C16	473
	Rate <Rate>	[0..1]			474
{Or	Code <Cd>	[1..1]	CodeSet		474
Or}	Proprietary <Prtry>	[1..1]	Text		476
	ReferencePeriod <RefPrd>	[0..1]	±	C15	476
	Spread <Sprd>	[0..1]	Rate		477
	PaymentFrequency <PmtFrqcy>	[0..1]	±		477
	ResetFrequency <RstFrqcy>	[0..1]	±		477

#### 8.1.16.2.2 SecondLeg <ScndLeg>

*Presence:* [0..1]

*Definition:* Details concerning the rate in the second leg of an interest rate contract.

**SecondLeg <ScndLeg>** contains one of the following elements (see "[InterestRate21Choice](#)" on page 472 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Fixed <Fxd>	[1..1]		C14	472
	Rate <Rate>	[0..1]	Rate		473
	DayCount <DayCnt>	[0..1]	Text		473
	PaymentFrequency <PmtFrqcy>	[0..1]	±		473
Or}	Floating <Fltg>	[1..1]		C16	473
	Rate <Rate>	[0..1]			474
{Or	Code <Cd>	[1..1]	CodeSet		474
Or}	Proprietary <Prtry>	[1..1]	Text		476
	ReferencePeriod <RefPrd>	[0..1]	±	C15	476
	Spread <Sprd>	[0..1]	Rate		477
	PaymentFrequency <PmtFrqcy>	[0..1]	±		477
	ResetFrequency <RstFrqcy>	[0..1]	±		477

### 8.1.16.3 InterestRate21Choice

*Definition:* Specifies the type of a rate, a fixed or a floating rate.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Fixed <Fxd>	[1..1]		C14	472
	Rate <Rate>	[0..1]	Rate		473
	DayCount <DayCnt>	[0..1]	Text		473
	PaymentFrequency <PmtFrqcy>	[0..1]	±		473
Or}	Floating <Fltg>	[1..1]		C16	473
	Rate <Rate>	[0..1]			474
{Or	Code <Cd>	[1..1]	CodeSet		474
Or}	Proprietary <Prtry>	[1..1]	Text		476
	ReferencePeriod <RefPrd>	[0..1]	±	C15	476
	Spread <Sprd>	[0..1]	Rate		477
	PaymentFrequency <PmtFrqcy>	[0..1]	±		477
	ResetFrequency <RstFrqcy>	[0..1]	±		477

#### 8.1.16.3.1 Fixed <Fxd>

*Presence:* [1..1]

*Definition:* Attributes related specifically to fixed rate of an interest rate contract.

*Impacted by:* C14 "OneElementPresentRule"

**Fixed <Fxd>** contains the following **FixedRate6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Rate <Rate>	[0..1]	Rate		473
	DayCount <DayCnt>	[0..1]	Text		473
	PaymentFrequency <PmtFrqcy>	[0..1]	±		473

### Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True  
 /Rate Must be present  
 Or /DayCount Must be present

#### 8.1.16.3.1.1 Rate <Rate>

*Presence:* [0..1]

*Definition:* An indication of the fixed rate used.

*Datatype:* "PercentageRate" on page 526

#### 8.1.16.3.1.2 DayCount <DayCnt>

*Presence:* [0..1]

*Definition:* Actual number of days in the relevant fixed rate calculation period.

*Datatype:* "Max35Text" on page 528

#### 8.1.16.3.1.3 PaymentFrequency <PmtFrqcy>

*Presence:* [0..1]

*Definition:* Information related to payment frequency.

**PaymentFrequency <PmtFrqcy>** contains one of the following elements (see "InterestRateFrequency2Choice" on page 470 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Term <Term>	[1..1]	±	C15	470
Or}	Proprietary <Prtry>	[1..1]	Text		470

#### 8.1.16.3.2 Floating <Fltg>

*Presence:* [1..1]

*Definition:* Attributes related specifically to floating rate of an interest rate contract.

*Impacted by:* C16 "OneElementPresentRule"

**Floating <Fltg>** contains the following **FloatingRate5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Rate <Rate>	[0..1]			474
{Or	Code <Cd>	[1..1]	CodeSet		474
Or}	Proprietary <Prtry>	[1..1]	Text		476
	ReferencePeriod <RefPrd>	[0..1]	±	C15	476
	Spread <Sprd>	[0..1]	Rate		477
	PaymentFrequency <PmtFrqcy>	[0..1]	±		477
	ResetFrequency <RstFrqcy>	[0..1]	±		477

#### Constraints

- **OneElementPresentRule**

At least one of the 5 elements must be present.

Following Must be True

/Rate Must be present

Or /ReferencePeriod Must be present

#### 8.1.16.3.2.1 Rate <Rate>

*Presence:* [0..1]

*Definition:* Indication of the floating rate used.

**Rate <Rate>** contains one of the following **FloatingRateIdentification3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		474
Or}	Proprietary <Prtry>	[1..1]	Text		476

#### 8.1.16.3.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* List of floating rate curves.

*Datatype:* "BenchmarkCurveName3Code" on page 506

CodeName	Name	Definition
ESTR	ESTER	Euro Short Term Rate
BBSW	BBSW	Australian Financial Markets Association (AFMA) Bank-Bill Reference Rate (BBSW).
BUBO	BUBOR	Budapest Interbank Offered Rate.
CDOR	CDOR	Canadian Dollar Offered Rate.
CIBO	CIBOR	Copenhagen Interbank Offered Rate.
EONA	EONIA	Euro OverNight Index Average rate.

CodeName	Name	Definition
EONS	EONIASwaps	Euro OverNight Index Average swap rate.
EURI	Euribor	Euro Interbank Offer Rate is the rate at which Euro inter-bank term deposits within the Euro zone are offered by one prime bank to another prime bank.
EUUS	EURODOLLAR	Rate for the eurodollars, time deposits denominated in U.S. dollars at banks outside the United States, and thus are not under the jurisdiction of the Federal Reserve.
EUCH	EuroSwiss	Swiss Franc LIBOR rate.
FUSW	FutureSWAP	Portion of a synthetic curve that is composed of Eurodollar or Treasury or similar Futures and Swap rates. The term usually begins at 3 months to 2 years for the futures strip component with the Swaps filling in the points to 10 years and beyond.
GCFR	GCFRepo	GCF Repo Index, the Depository Trust & Clearing Corporation (DTCC) general collateral finance repurchase agreements index.
ISDA	ISDAFIX	Worldwide common reference rate value for fixed interest rate swap rates, as defined by the International Swaps and Derivatives Association (ISDA).
JIBA	JIBAR	Johannesburg Interbank Agreed Rate.
LIBI	LIBID	Rate at which major international banks are willing to take deposits from one another, is normally 1/8 percent below LIBOR.  London InterBank Bid Rate, the rate bid by banks on Eurocurrency deposits; the international rate that banks lend to other banks.
LIBO	LIBOR	London Interbank Offered Rate, the interest rate that major international banks in London charge each other for borrowing.
MOSP	MOSPRIM	Moscow Prime Offered Rate.
MAAA	MuniAAA	Benchmark curve used for municipals based on the best credit rating for municipal market debt.
NIBO	NIBOR	Norwegian Interbank Offered Rate.
PFAN	Pfandbriefe	Pfandbriefe security is a collateralised bullet bond backed by either mortgage loans or loans to the public sector. Pfandbriefe differ from traditional asset-backed securities in significant ways. The most important difference is that Pfandbriefe carry no pre-payment risk

CodeName	Name	Definition
		since they remain on the balance sheet of the issuing institution. Therefore, their spreads over sovereign bonds are attributable to liquidity and credit quality alone. New indices have been created and existing indices have been modified in response to the growing importance of the Pfandbriefe market. The Deutsche Borse has three synthetic indices called REX, JEX, and PEX. The Pfandbriefe curve is used as a reference for credit as well as mortgage market.
PRBO	PRIBOR	Czech Fixing of Interest Rates on Interbank Deposits.
STBO	STIBOR	Stockholm Interbank Offered Rate.
SWAP	SWAP	In curve construction, Swap is the long portion of the curve constituting about 3 years to 30 years term.  The exchange of one security, currency or interest rate for another to change the maturity (bonds), or quality of issues (stocks or bonds), or because investment objectives have changed.
TLBO	TELBOR	Tel Aviv Interbank Offered Rate.
TIBO	TIBOR	Tokyo Interbank Offered Rate.
TREA	Treasury	Treasury benchmark that comes in three types: the yield curve, the par curve, and the spot curve. All curves also have a constituent time series.
WIBO	WIBOR	Warsaw Interbank Offered Rate.
SOFR	SOFR	Secured Overnight Financing Rate.
SONA	SONIA	Sterling Over Night Index Average.

#### 8.1.16.3.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Defines a floating rate which is not included in the list of predefined floating curves.

*Datatype:* "Max350Text" on page 527

#### 8.1.16.3.2.2 ReferencePeriod <RefPrd>

*Presence:* [0..1]

*Definition:* Information related to reference period.

*Impacted by:* C15 "OneElementPresentRule"

**ReferencePeriod <RefPrd>** contains the following elements (see "[InterestRateContractTerm3](#)" on page 477 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Unit <Unit>	[0..1]	CodeSet		478
	Value <Val>	[0..1]	Quantity	C5	478

#### Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

```
Following Must be True
  /Unit Must be present
Or    /Value Must be present
```

#### 8.1.16.3.2.3 Spread <Sprd>

*Presence:* [0..1]

*Definition:* Spread expressed as a rate.

*Datatype:* "[PercentageRate](#)" on page 526

#### 8.1.16.3.2.4 PaymentFrequency <PmtFrqcy>

*Presence:* [0..1]

*Definition:* Information related to payment frequency.

**PaymentFrequency <PmtFrqcy>** contains one of the following elements (see "[InterestRateFrequency2Choice](#)" on page 470 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Term <Term>	[1..1]	±	C15	470
Or}	Proprietary <Prtry>	[1..1]	Text		470

#### 8.1.16.3.2.5 ResetFrequency <RstFrqcy>

*Presence:* [0..1]

*Definition:* Information related to reset of payment frequency.

**ResetFrequency <RstFrqcy>** contains one of the following elements (see "[InterestRateFrequency2Choice](#)" on page 470 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Term <Term>	[1..1]	±	C15	470
Or}	Proprietary <Prtry>	[1..1]	Text		470

#### 8.1.16.4 InterestRateContractTerm3

*Definition:* Describes how interest rates are reported.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Unit <Unit>	[0..1]	CodeSet		478
	Value <Val>	[0..1]	Quantity	C5	478

### Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

/Unit Must be present

Or /Value Must be present

#### 8.1.16.4.1 Unit <Unit>

*Presence:* [0..1]

*Definition:* Unit for the rate basis.

*Datatype:* ["RateBasis1Code" on page 517](#)

CodeName	Name	Definition
DAYS	Days	Rate is reported in days.
MNTH	Months	Rate is reported in months.
WEEK	Weeks	Rate is reported in weeks.
YEAR	Years	Rate is reported in years.

#### 8.1.16.4.2 Value <Val>

*Presence:* [0..1]

*Definition:* Value of the contract term in number of units.

*Impacted by:* [C5 "NumberRule"](#)

*Datatype:* ["Max3Number" on page 525](#)

### Constraints

- **NumberRule**

If Number is negative, then Sign must be present.

## 8.1.17 Regulatory Counterparty

### 8.1.17.1 Counterparty25

*Definition:* Specifies the details of the counterparty identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			479
{Or	LEI <LEI>	[1..1]	IdentifierSet		479
Or}	Other <Othr>	[1..1]			479
	Identification <Id>	[1..1]			480
{Or	ClientIdentification <ClntId>	[1..1]	Text		480
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	480
	Name <Nm>	[0..1]	Text		480
	Domicile <Dmcl>	[0..1]	Text		481
	Nature <Ntr>	[1..1]	±		481
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		481
	CounterpartySide <CtrPtySd>	[0..1]	CodeSet		481

#### 8.1.17.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique identification of the reporting counterparty of the contract.

**Identification <Id>** contains one of the following **OrganisationIdentification7Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		479
Or}	Other <Othr>	[1..1]			479
	Identification <Id>	[1..1]			480
{Or	ClientIdentification <ClntId>	[1..1]	Text		480
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	480
	Name <Nm>	[0..1]	Text		480
	Domicile <Dmcl>	[0..1]	Text		481

##### 8.1.17.1.1.1 LEI <LEI>

*Presence:* [1..1]

*Definition:* Identification is done through the use of legal entity identifier code.

*Datatype:* "LEIIdentifier" on page 523

##### 8.1.17.1.1.2 Other <Othr>

*Presence:* [1..1]

*Definition:* Unique identification of a counterparty, using a client code or a business identification code.

**Other <Othr>** contains the following **OrganisationIdentification30** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			480
{Or	ClientIdentification <CIntId>	[1..1]	Text		480
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	480
	Name <Nm>	[0..1]	Text		480
	Domicile <Dmcl>	[0..1]	Text		481

#### 8.1.17.1.1.2.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identification of the organisation.

**Identification <Id>** contains one of the following **OrganisationIdentification8Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClientIdentification <CIntId>	[1..1]	Text		480
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	480

#### 8.1.17.1.1.2.1.1 ClientIdentification <CIntId>

*Presence:* [1..1]

*Definition:* Client code used to identify the organisation.

*Datatype:* "Max50Text" on page 528

#### 8.1.17.1.1.2.1.2 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Business identifier code used to identify the organisation.

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 522

#### Constraints

- **AnyBIC**

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

#### 8.1.17.1.1.2.2 Name <Nm>

*Presence:* [0..1]

*Definition:* Indicates the name of the reporting counterparty.

*Datatype:* "Max105Text" on page 526

**8.1.17.1.1.2.3 Domicile <Dmcl>***Presence:* [0..1]*Definition:* Indicates the domicile of counterparty.*Datatype:* "Max500Text" on page 528**8.1.17.1.2 Nature <Ntr>***Presence:* [1..1]*Definition:* Identifies the nature of thereporting counterparty in accordance with regulation.**Nature <Ntr>** contains one of the following elements (see "[CounterpartyTradeNature5Choice](#)" on page 441 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FinancialInstitution <FI>	[1..*]	CodeSet		441
Or	NonFinancialInstitution <NFI>	[1..1]			442
	Sector <Sctr>	[0..*]	IdentifierSet		442
	ClearingThreshold <ClrThrshld>	[0..1]	Indicator		442
	DirectlyLinkedActivity <DrctlyLkdActvty>	[0..1]	Indicator		442
Or	CentralCounterParty <CntrlCntrPty>	[1..1]	CodeSet		443
Or}	Other <Othr>	[1..1]	CodeSet		443

**8.1.17.1.3 TradingCapacity <TradgCpcty>***Presence:* [0..1]*Definition:* Identifies the trading capacity of the seller.*Datatype:* "TradingCapacity7Code" on page 519

CodeName	Name	Definition
AGEN	Agent	Trading as Agent on behalf of a customer.
PRIN	Principal	Trading as Principal.

**8.1.17.1.4 CounterpartySide <CtrPtySd>***Presence:* [0..1]*Definition:* Identifies whether the reporting counterparty is a buyer or a seller.*Datatype:* "OptionParty1Code" on page 515

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

**8.1.17.2 CounterpartyData78***Definition:* Data specific to counterparties and related fields.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportSubmittingEntity <RptSubmitgNtty>	[1..1]			482
{Or	LEI <LEI>	[1..1]	IdentifierSet		483
Or	Other <Othr>	[1..1]			483
	Identification <Id>	[1..1]			483
	Identification <Id>	[1..1]	Text		484
	SchemeName <SchmeNm>	[0..1]	Text		484
	Issuer <Issr>	[0..1]	Text		484
	Name <Nm>	[0..1]	Text		484
	Domicile <Dmcl>	[0..1]	Text		484
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	484
	ReportingCounterparty <RptgCtrPty>	[1..1]			485
{Or	LEI <LEI>	[1..1]	IdentifierSet		485
Or	Other <Othr>	[1..1]			485
	Identification <Id>	[1..1]			486
	Identification <Id>	[1..1]	Text		486
	SchemeName <SchmeNm>	[0..1]	Text		486
	Issuer <Issr>	[0..1]	Text		486
	Name <Nm>	[0..1]	Text		486
	Domicile <Dmcl>	[0..1]	Text		487
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	487

### 8.1.17.2.1 ReportSubmittingEntity <RptSubmitgNtty>

*Presence:* [1..1]

*Definition:* Unique code identifying the entity which submits the report. In the case where submission of the report has been delegated to a third party or to the other counterparty, a unique code identifying that entity.

**ReportSubmittingEntity <RptSubmitgNtty>** contains one of the following **OrganisationIdentification10Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		483
Or	Other <Othr>	[1..1]			483
	Identification <Id>	[1..1]			483
	Identification <Id>	[1..1]	Text		484
	SchemeName <SchmeNm>	[0..1]	Text		484
	Issuer <Issr>	[0..1]	Text		484
	Name <Nm>	[0..1]	Text		484
	Domicile <Dmcl>	[0..1]	Text		484
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	484

#### 8.1.17.2.1.1 LEI <LEI>

*Presence:* [1..1]

*Definition:* Identification is done through the use of legal entity identifier code.

*Datatype:* "LEIIdentifier" on page 523

#### 8.1.17.2.1.2 Other <Othr>

*Presence:* [1..1]

*Definition:* Unique identification of a counterparty, using a client code or a business identification code.

**Other <Othr>** contains the following **OrganisationIdentification36** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			483
	Identification <Id>	[1..1]	Text		484
	SchemeName <SchmeNm>	[0..1]	Text		484
	Issuer <Issr>	[0..1]	Text		484
	Name <Nm>	[0..1]	Text		484
	Domicile <Dmcl>	[0..1]	Text		484

#### 8.1.17.2.1.2.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identification of the organisation.

**Identification <Id>** contains the following **GenericIdentification175** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		484
	SchemeName <SchmeNm>	[0..1]	Text		484
	Issuer <Issr>	[0..1]	Text		484

#### 8.1.17.2.1.2.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification assigned by an institution.

*Datatype:* "Max72Text" on page 529

#### 8.1.17.2.1.2.1.2 SchemeName <SchmeNm>

*Presence:* [0..1]

*Definition:* Name of the identification scheme.

*Datatype:* "Max35Text" on page 528

#### 8.1.17.2.1.2.1.3 Issuer <Issr>

*Presence:* [0..1]

*Definition:* Entity that assigns the identification.

*Datatype:* "Max35Text" on page 528

#### 8.1.17.2.1.2.2 Name <Nm>

*Presence:* [0..1]

*Definition:* Indicates the name of the reporting counterparty.

*Datatype:* "Max105Text" on page 526

#### 8.1.17.2.1.2.3 Domicile <Dmcl>

*Presence:* [0..1]

*Definition:* Indicates the domicile of counterparty.

*Datatype:* "Max500Text" on page 528

#### 8.1.17.2.1.3 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Business identifier code used to identify the organisation.

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 522

**Constraints**

- **AnyBIC**

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

**8.1.17.2.2 ReportingCounterparty <RptgCtrPty>**

*Presence:* [1..1]

*Definition:* Unique code identifying the reporting counterparty.

**ReportingCounterparty <RptgCtrPty>** contains one of the following **OrganisationIdentification10Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		485
Or	Other <Othr>	[1..1]			485
	Identification <Id>	[1..1]			486
	Identification <Id>	[1..1]	Text		486
	SchemeName <SchmeNm>	[0..1]	Text		486
	Issuer <Issr>	[0..1]	Text		486
	Name <Nm>	[0..1]	Text		486
	Domicile <Dmcl>	[0..1]	Text		487
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	487

**8.1.17.2.2.1 LEI <LEI>**

*Presence:* [1..1]

*Definition:* Identification is done through the use of legal entity identifier code.

*Datatype:* "LEIIdentifier" on page 523

**8.1.17.2.2.2 Other <Othr>**

*Presence:* [1..1]

*Definition:* Unique identification of a counterparty, using a client code or a business identification code.

**Other <Othr>** contains the following **OrganisationIdentification36** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			486
	Identification <Id>	[1..1]	Text		486
	SchemeName <SchmeNm>	[0..1]	Text		486
	Issuer <Issr>	[0..1]	Text		486
	Name <Nm>	[0..1]	Text		486
	Domicile <Dmcl>	[0..1]	Text		487

#### 8.1.17.2.2.2.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identification of the organisation.

**Identification <Id>** contains the following **GenericIdentification175** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		486
	SchemeName <SchmeNm>	[0..1]	Text		486
	Issuer <Issr>	[0..1]	Text		486

#### 8.1.17.2.2.2.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification assigned by an institution.

*Datatype:* "Max72Text" on page 529

#### 8.1.17.2.2.2.1.2 SchemeName <SchmeNm>

*Presence:* [0..1]

*Definition:* Name of the identification scheme.

*Datatype:* "Max35Text" on page 528

#### 8.1.17.2.2.2.1.3 Issuer <Issr>

*Presence:* [0..1]

*Definition:* Entity that assigns the identification.

*Datatype:* "Max35Text" on page 528

#### 8.1.17.2.2.2.2 Name <Nm>

*Presence:* [0..1]

*Definition:* Indicates the name of the reporting counterparty.

*Datatype:* "Max105Text" on page 526

**8.1.17.2.2.3 Domicile <Dmcl>**

*Presence:* [0..1]

*Definition:* Indicates the domicile of counterparty.

*Datatype:* ["Max500Text" on page 528](#)

**8.1.17.2.2.3 AnyBIC <AnyBIC>**

*Presence:* [1..1]

*Definition:* Business identifier code used to identify the organisation.

*Impacted by:* [C3 "AnyBIC"](#)

*Datatype:* ["AnyBICDec2014Identifier" on page 522](#)

**Constraints****• AnyBIC**

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

**8.1.17.3 Counterparty29**

*Definition:* Information related to counterparty identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		487
	Country <Ctry>	[0..1]	CodeSet	C4	488

**8.1.17.3.1 Identification <Id>**

*Presence:* [1..1]

*Definition:* Unique code identifying the other counterparty of the contract.

Usage:

This field shall be filled from the perspective of the reporting counterparty. In case of a private individual a client code shall be used in a consistent manner.

**Identification <Id>** contains one of the following elements (see ["OrganisationIdentification9Choice" on page 452](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		452
Or	ClientIdentification <ClntId>	[1..1]	Text		452
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	452

### 8.1.17.3.2 Country <Ctry>

*Presence:* [0..1]

*Definition:* Code of country where the registered office of the other counterparty is located or country of residence in case that the other counterparty is a natural person.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 509

#### Constraints

- **Country**

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

### 8.1.17.4 Counterparty28

*Definition:* Information related to counterparty identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		488
	Country <Ctry>	[1..1]	CodeSet	C4	488

#### 8.1.17.4.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique code identifying the other counterparty of the contract.

Usage:

This field shall be filled from the perspective of the reporting counterparty. In case of a private individual a client code shall be used in a consistent manner.

**Identification <Id>** contains one of the following elements (see "[OrganisationIdentification9Choice](#)" on page 452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		452
Or	ClientIdentification <ClntId>	[1..1]	Text		452
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	452

#### 8.1.17.4.2 Country <Ctry>

*Presence:* [1..1]

*Definition:* The code of country where the registered office of the other counterparty is located or country of residence in case that the other counterparty is a natural person.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 509

**Constraints**

- **Country**

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

**8.1.17.5 Counterparty27**

*Definition:* Information related to counterparty identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			489
{Or	LEI <LEI>	[1..1]	IdentifierSet		489
Or}	Other <Othr>	[1..1]			490
	Identification <Id>	[1..1]			490
{Or	ClientIdentification <ClntId>	[1..1]	Text		490
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	490
	Name <Nm>	[0..1]	Text		491
	Domicile <Dmcl>	[0..1]	Text		491
	Nature <Ntr>	[1..1]	±		491
	TradingCapacity <TradgCpcty>	[1..1]	CodeSet		491
	CounterpartySide <CtrPtySd>	[1..1]	CodeSet		492

**8.1.17.5.1 Identification <Id>**

*Presence:* [1..1]

*Definition:* Unique code identifying the reporting counterparty of the contract.

**Identification <Id>** contains one of the following **OrganisationIdentification7Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		489
Or}	Other <Othr>	[1..1]			490
	Identification <Id>	[1..1]			490
{Or	ClientIdentification <ClntId>	[1..1]	Text		490
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	490
	Name <Nm>	[0..1]	Text		491
	Domicile <Dmcl>	[0..1]	Text		491

**8.1.17.5.1.1 LEI <LEI>**

*Presence:* [1..1]

*Definition:* Identification is done through the use of legal entity identifier code.

*Datatype:* "LEIIdentifier" on page 523

#### 8.1.17.5.1.2 Other <Othr>

*Presence:* [1..1]

*Definition:* Unique identification of a counterparty, using a client code or a business identification code.

**Other <Othr>** contains the following **OrganisationIdentification30** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			490
{Or	ClientIdentification <CIntId>	[1..1]	Text		490
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	490
	Name <Nm>	[0..1]	Text		491
	Domicile <Dmcl>	[0..1]	Text		491

#### 8.1.17.5.1.2.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identification of the organisation.

**Identification <Id>** contains one of the following **OrganisationIdentification8Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClientIdentification <CIntId>	[1..1]	Text		490
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	490

#### 8.1.17.5.1.2.1.1 ClientIdentification <CIntId>

*Presence:* [1..1]

*Definition:* Client code used to identify the organisation.

*Datatype:* "Max50Text" on page 528

#### 8.1.17.5.1.2.1.2 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Business identifier code used to identify the organisation.

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 522

**Constraints**

- **AnyBIC**

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

**8.1.17.5.1.2.2 Name <Nm>**

*Presence:* [0..1]

*Definition:* Indicates the name of the reporting counterparty.

*Datatype:* "Max105Text" on page 526

**8.1.17.5.1.2.3 Domicile <Dmcl>**

*Presence:* [0..1]

*Definition:* Indicates the domicile of counterparty.

*Datatype:* "Max500Text" on page 528

**8.1.17.5.2 Nature <Ntr>**

*Presence:* [1..1]

*Definition:* Indicates if the reporting counterparty is a central counterparty, a financial, non-financial counterparty or other type of counterparty in accordance with regulation.

**Nature <Ntr>** contains one of the following elements (see "[CounterpartyTradeNature4Choice](#)" on page 443 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FinancialInstitution <FI>	[1..*]	CodeSet		443
Or	NonFinancialInstitution <NFI>	[1..1]			444
	Sector <Sctr>	[0..*]	IdentifierSet		444
	ClearingThreshold <ClrThrshld>	[1..1]	Indicator		444
	DirectlyLinkedActivity <DrctlyLkdActvty>	[1..1]	Indicator		445
Or	CentralCounterParty <CntrlCntrPty>	[1..1]	CodeSet		445
Or}	Other <Othr>	[1..1]	CodeSet		445

**8.1.17.5.3 TradingCapacity <TradgCpcty>**

*Presence:* [1..1]

*Definition:* Identifies the trading capacity of the seller.

*Datatype:* "TradingCapacity7Code" on page 519

CodeName	Name	Definition
AGEN	Agent	Trading as Agent on behalf of a customer.
PRIN	Principal	Trading as Principal.

**8.1.17.5.4 CounterpartySide <CtrPtySd>***Presence:* [1..1]*Definition:* Identifies whether the reporting counterparty is a buyer or a seller.*Datatype:* "OptionParty1Code" on page 515

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

**8.1.17.6 Counterparty26***Definition:* Information related to counterparty identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			492
{Or	LEI <LEI>	[1..1]	IdentifierSet		493
Or}	Other <Othr>	[1..1]			493
	Identification <Id>	[1..1]			493
{Or	ClientIdentification <ClntId>	[1..1]	Text		494
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	494
	Name <Nm>	[0..1]	Text		494
	Domicile <Dmcl>	[0..1]	Text		494
	Nature <Ntr>	[0..1]	±		494
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		495
	CounterpartySide <CtrPtySd>	[0..1]	CodeSet		495

**8.1.17.6.1 Identification <Id>***Presence:* [1..1]*Definition:* Unique code identifying the reporting counterparty of the contract.

**Identification <Id>** contains one of the following **OrganisationIdentification7Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		493
Or}	Other <Othr>	[1..1]			493
	Identification <Id>	[1..1]			493
{Or	ClientIdentification <ClntId>	[1..1]	Text		494
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	494
	Name <Nm>	[0..1]	Text		494
	Domicile <Dmcl>	[0..1]	Text		494

#### 8.1.17.6.1.1 LEI <LEI>

*Presence:* [1..1]

*Definition:* Identification is done through the use of legal entity identifier code.

*Datatype:* "LEIIdentifier" on page 523

#### 8.1.17.6.1.2 Other <Othr>

*Presence:* [1..1]

*Definition:* Unique identification of a counterparty, using a client code or a business identification code.

**Other <Othr>** contains the following **OrganisationIdentification30** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			493
{Or	ClientIdentification <ClntId>	[1..1]	Text		494
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	494
	Name <Nm>	[0..1]	Text		494
	Domicile <Dmcl>	[0..1]	Text		494

#### 8.1.17.6.1.2.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identification of the organisation.

**Identification <Id>** contains one of the following **OrganisationIdentification8Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClientIdentification <ClntId>	[1..1]	Text		494
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	494

**8.1.17.6.1.2.1.1 ClientIdentification <ClntId>**

*Presence:* [1..1]

*Definition:* Client code used to identify the organisation.

*Datatype:* "Max50Text" on page 528

**8.1.17.6.1.2.1.2 AnyBIC <AnyBIC>**

*Presence:* [1..1]

*Definition:* Business identifier code used to identify the organisation.

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 522

**Constraints**

- **AnyBIC**

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

**8.1.17.6.1.2.2 Name <Nm>**

*Presence:* [0..1]

*Definition:* Indicates the name of the reporting counterparty.

*Datatype:* "Max105Text" on page 526

**8.1.17.6.1.2.3 Domicile <Dmcl>**

*Presence:* [0..1]

*Definition:* Indicates the domicile of counterparty.

*Datatype:* "Max500Text" on page 528

**8.1.17.6.2 Nature <Ntr>**

*Presence:* [0..1]

*Definition:* Indicates if the reporting counterparty is a central counterparty, a financial, non-financial counterparty or other type of counterparty in accordance with regulation.

**Nature <Ntr>** contains one of the following elements (see "[CounterpartyTradeNature5Choice](#)" on page 441 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FinancialInstitution <FI>	[1..*]	CodeSet		441
Or	NonFinancialInstitution <NFI>	[1..1]			442
	Sector <Sctr>	[0..*]	IdentifierSet		442
	ClearingThreshold <ClrThrshld>	[0..1]	Indicator		442
	DirectlyLinkedActivity <DrctlyLkdActvty>	[0..1]	Indicator		442
Or	CentralCounterParty <CntrlCntrPty>	[1..1]	CodeSet		443
Or}	Other <Othr>	[1..1]	CodeSet		443

### 8.1.17.6.3 TradingCapacity <TradgCpcty>

*Presence:* [0..1]

*Definition:* Identifies the trading capacity of the seller.

*Datatype:* "[TradingCapacity7Code](#)" on page 519

CodeName	Name	Definition
AGEN	Agent	Trading as Agent on behalf of a customer.
PRIN	Principal	Trading as Principal.

### 8.1.17.6.4 CounterpartySide <CtrPtySd>

*Presence:* [0..1]

*Definition:* Identifies whether the reporting counterparty is a buyer or a seller.

*Datatype:* "[OptionParty1Code](#)" on page 515

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

## 8.1.18 Securities Identification

### 8.1.18.1 SecurityIdentificationQueryCriteria1

*Definition:* Query based on ISIN or an alternative format for the identification of a financial instrument.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..*]	IdentifierSet		496
	AlternativeInstrumentIdentification <AltrntvInstrmld>	[0..*]	Text		496

**8.1.18.1.1 ISIN <ISIN>**

*Presence:* [0..\*]

*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 523

**8.1.18.1.2 AlternativeInstrumentIdentification <AltrntvInstrmld>**

*Presence:* [0..\*]

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

*Datatype:* "Max52Text" on page 528

**8.1.18.2 SecurityIdentification34Choice**

*Definition:* Choice between ISIN and an alternative format for the identification of a financial instrument. ISIN is the preferred format.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		496
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		496
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		497
Or	BasketConstituents <BsktCnstnts>	[1..*]	±		497
Or	Index <Indx>	[1..1]			497
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		497
Or	Name <Nm>	[1..1]	Text		497
Or}	Index <Indx>	[1..1]	CodeSet		498
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		500

**8.1.18.2.1 ISIN <ISIN>**

*Presence:* [1..1]

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

*Datatype:* "ISINOct2015Identifier" on page 523

**8.1.18.2.2 AlternativeInstrumentIdentification <AltrntvInstrmld>**

*Presence:* [1..1]

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

*Datatype:* "Max52Text" on page 528

### 8.1.18.2.3 UniqueProductIdentifier <UnqPdctldr>

*Presence:* [1..1]

*Definition:* Identification through a unique product identifier.

*Datatype:* "Max52Text" on page 528

### 8.1.18.2.4 BasketConstituents <BsktCnsttns>

*Presence:* [1..\*]

*Definition:* Identification of constituents for a basket of indexes.

**BasketConstituents <BsktCnsttns>** contains one of the following elements (see "SecurityIdentification18Choice" on page 502 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		502
Or}	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		502

### 8.1.18.2.5 Index <Indx>

*Presence:* [1..1]

*Definition:* Indicates the index upon which the financial instrument is based.

**Index <Indx>** contains one of the following **SecurityIdentification35Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		497
Or	Name <Nm>	[1..1]	Text		497
Or}	Index <Indx>	[1..1]	CodeSet		498

#### 8.1.18.2.5.1 ISIN <ISIN>

*Presence:* [1..1]

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

*Datatype:* "ISINOct2015Identifier" on page 523

#### 8.1.18.2.5.2 Name <Nm>

*Presence:* [1..1]

*Definition:* Proprietary identification of the index on which the financial instrument is based.

*Datatype:* "Max350Text" on page 527

**8.1.18.2.5.3 Index <Indx>***Presence:* [1..1]*Definition:* Index name where the underlying is an index.*Datatype:* "BenchmarkCurveName3Code" on page 506

CodeName	Name	Definition
ESTR	ESTER	Euro Short Term Rate
BBSW	BBSW	Australian Financial Markets Association (AFMA) Bank-Bill Reference Rate (BBSW).
BUBO	BUBOR	Budapest Interbank Offered Rate.
CDOR	CDOR	Canadian Dollar Offered Rate.
CIBO	CIBOR	Copenhagen Interbank Offered Rate.
EONA	EONIA	Euro OverNight Index Average rate.
EONS	EONIASwaps	Euro OverNight Index Average swap rate.
EURI	Euribor	Euro Interbank Offer Rate is the rate at which Euro inter-bank term deposits within the Euro zone are offered by one prime bank to another prime bank.
EUUS	EURODOLLAR	Rate for the eurodollars, time deposits denominated in U.S. dollars at banks outside the United States, and thus are not under the jurisdiction of the Federal Reserve.
EUCH	EuroSwiss	Swiss Franc LIBOR rate.
FUSW	FutureSWAP	Portion of a synthetic curve that is composed of Eurodollar or Treasury or similar Futures and Swap rates. The term usually begins at 3 months to 2 years for the futures strip component with the Swaps filling in the points to 10 years and beyond.
GCFR	GCFRepo	GCF Repo Index, the Depository Trust & Clearing Corporation (DTCC) general collateral finance repurchase agreements index.
ISDA	ISDAFIX	Worldwide common reference rate value for fixed interest rate swap rates, as defined by the International Swaps and Derivatives Association (ISDA).
JIBA	JIBAR	Johannesburg Interbank Agreed Rate.
LIBI	LIBID	Rate at which major international banks are willing to take deposits from one another, is normally 1/8 percent below LIBOR.  London InterBank Bid Rate, the rate bid by banks on Eurocurrency deposits; the

CodeName	Name	Definition
		international rate that banks lend to other banks.
LIBO	LIBOR	London Interbank Offered Rate, the interest rate that major international banks in London charge each other for borrowing.
MOSP	MOSPRIM	Moscow Prime Offered Rate.
MAAA	MuniAAA	Benchmark curve used for municipals based on the best credit rating for municipal market debt.
NIBO	NIBOR	Norwegian Interbank Offered Rate.
PFAN	Pfandbriefe	Pfandbriefe security is a collateralised bullet bond backed by either mortgage loans or loans to the public sector. Pfandbriefe differ from traditional asset-backed securities in significant ways. The most important difference is that Pfandbriefe carry no pre-payment risk since they remain on the balance sheet of the issuing institution. Therefore, their spreads over sovereign bonds are attributable to liquidity and credit quality alone. New indices have been created and existing indices have been modified in response to the growing importance of the Pfandbriefe market. The Deutsche Borse has three synthetic indices called REX, JEX, and PEX. The Pfandbriefe curve is used as a reference for credit as well as mortgage market.
PRBO	PRIBOR	Czech Fixing of Interest Rates on Interbank Deposits.
STBO	STIBOR	Stockholm Interbank Offered Rate.
SWAP	SWAP	In curve construction, Swap is the long portion of the curve constituting about 3 years to 30 years term.  The exchange of one security, currency or interest rate for another to change the maturity (bonds), or quality of issues (stocks or bonds), or because investment objectives have changed.
TLBO	TELBOR	Tel Aviv Interbank Offered Rate.
TIBO	TIBOR	Tokyo Interbank Offered Rate.
TREA	Treasury	Treasury benchmark that comes in three types: the yield curve, the par curve, and the spot curve. All curves also have a constituent time series.
WIBO	WIBOR	Warsaw Interbank Offered Rate.
SOFR	SOFR	Secured Overnight Financing Rate.
SONA	SONIA	Sterling Over Night Index Average.

**8.1.18.2.6 IdentificationNotAvailable <IdNotAvlbl>**

*Presence:* [1..1]

*Definition:* Indicates that underlying identification is not available.

*Datatype:* "UnderlyingIdentification1Code" on page 520

CodeName	Name	Definition
UKWN	Unknown	Unknown (not available) underlying identification code.
BSKT	Basket	Basket of indexes identification code.
INDX	Index	Index identification code.

**8.1.18.3 SecurityIdentificationQuery3Choice**

*Definition:* Query based on various identification of the security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[0..*]	IdentifierSet		500
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[0..*]	Text		500
Or	NotAvailable <NotAvlbl>	[0..1]	CodeSet		500
Or	UniqueProductIdentifier <UnqPdctldr>	[0..*]	Text		501
Or	Index <Idx>	[0..*]	±		501
Or}	NotReported <NotRptd>	[0..1]	CodeSet		501

**8.1.18.3.1 ISIN <ISIN>**

*Presence:* [0..\*]

*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 523

**8.1.18.3.2 AlternativeInstrumentIdentification <AltrntvInstrmld>**

*Presence:* [0..\*]

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

*Datatype:* "Max52Text" on page 528

**8.1.18.3.3 NotAvailable <NotAvlbl>**

*Presence:* [0..1]

*Definition:* Query for not available value (N/A).

Usage: N/A means that value was not available at the time of the reporting.

*Datatype:* ["NotAvailable1Code"](#) on page 514

CodeName	Name	Definition
NTAV	NotAvailable	Not available (N/A).

#### 8.1.18.3.4 UniqueProductIdentifier <UnqPdctldr>

*Presence:* [0..\*]

*Definition:* Identification through a unique product identifier.

*Datatype:* ["Max52Text"](#) on page 528

#### 8.1.18.3.5 Index <Indx>

*Presence:* [0..\*]

*Definition:* Identification of the index on which the financial instrument is based.

**Index <Indx>** contains one of the following elements (see ["SecurityIdentification20Choice"](#) on page 501 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		501
Or}	Name <Nm>	[1..1]	Text		502

#### 8.1.18.3.6 NotReported <NotRptd>

*Presence:* [0..1]

*Definition:* Field can be queried for not reported value.

*Datatype:* ["NotReported1Code"](#) on page 515

CodeName	Name	Definition
NORP	NotReported	Value not reported by the party.

#### 8.1.18.4 SecurityIdentification20Choice

*Definition:* Choice between ISIN and an alternative format for the identification of a financial instrument. ISIN is the preferred format.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		501
Or}	Name <Nm>	[1..1]	Text		502

#### 8.1.18.4.1 ISIN <ISIN>

*Presence:* [1..1]

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

*Datatype:* ["ISINOct2015Identifier" on page 523](#)

#### 8.1.18.4.2 Name <Nm>

*Presence:* [1..1]

*Definition:* Proprietary identification of the index on which the financial instrument is based.

*Datatype:* ["Max25Text" on page 527](#)

#### 8.1.18.5 SecurityIdentification18Choice

*Definition:* Choice between ISIN and an alternative format for the identification of a financial instrument. ISIN is the preferred format.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		502
Or}	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		502

##### 8.1.18.5.1 ISIN <ISIN>

*Presence:* [1..1]

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

*Datatype:* ["ISINOct2015Identifier" on page 523](#)

##### 8.1.18.5.2 AlternativeInstrumentIdentification <AltrntvInstrmld>

*Presence:* [1..1]

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

*Datatype:* ["Max52Text" on page 528](#)

## 8.2 Message Datatypes

### 8.2.1 Amount

#### 8.2.1.1 ActiveCurrencyAnd20Amount

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

*Type:* Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveCurrencyCode" on page 504

**Format**

minInclusive	0
totalDigits	20
fractionDigits	19

**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.

**8.2.1.2 ActiveOrHistoricCurrencyAnd20Amount**

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

*Type:* Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveOrHistoricCurrencyCode" on page 504

**Format**

minInclusive	0
totalDigits	20
fractionDigits	19

**Constraints**

- **ActiveOrHistoricCurrency**

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

**8.2.1.3 ImpliedCurrencyAnd20Amount**

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

Note: a zero amount is considered a positive amount.

*Type:* Amount

**Format**

minInclusive	0
totalDigits	20

fractionDigits

19

## 8.2.2 CodeSet

### 8.2.2.1 ActiveCurrencyCode

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

*Type:* CodeSet

#### Format

pattern [A-Z]{3,3}

#### Constraints

- **ActiveCurrency**

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

### 8.2.2.2 ActiveOrHistoricCurrencyCode

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

*Type:* CodeSet

#### Format

pattern [A-Z]{3,3}

#### Constraints

- **ActiveOrHistoricCurrency**

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

### 8.2.2.3 AddressType2Code

*Definition:* Specifies the type of address.

*Type:* CodeSet

CodeName	Name	Definition
ADDR	Postal	Address is the complete postal address.
PBOX	POBox	Address is a postal office (PO) box.
HOME	Residential	Address is the home address.

CodeName	Name	Definition
BIZZ	Business	Address is the business address.
MLTO	MailTo	Address is the address to which mail is sent.
DLVY	DeliveryTo	Address is the address to which delivery is to take place.

#### 8.2.2.4 AnyMIC1Code

*Definition:* Specifies a market identification code (MIC).

*Type:* CodeSet

CodeName	Name	Definition
ANYM	AnyMIC	Any MIC code.

#### 8.2.2.5 AssetClassSubProductAgriculturalType1Code

*Definition:* Code list for agricultural related derivative contracts.

*Type:* CodeSet

CodeName	Name	Definition
DIRY	Dairy	Commodity of type dairy.
FRST	Forestry	Commodity of type forestry.
GROS	GrainOilSeeds	Commodity of type grain oil seeds.
LSTK	Livestock	Commodity of type livestock.
SOFT	Softs	Commodity of type softs.
SEAF	Seafood	Commodity of type seafood.
OTHR	Other	Commodity of other type.

#### 8.2.2.6 AssetClassSubProductEnergyType1Code

*Definition:* Code list for energy related derivative contracts.

*Type:* CodeSet

CodeName	Name	Definition
COAL	Coal	Commodity of type coal.
ELEC	Electricity	Commodity of type electricity.
OILP	Oil	Commodity of type oil.
INRG	InterEnergy	Commodity of type inter energy.
NGAS	NaturalGas	Commodity of type natural gas.
OTHR	Other	Commodity of other type.

#### 8.2.2.7 AssetClassSubProductEnvironmentalType1Code

*Definition:* Code list for environmental related derivative contracts.

Type: CodeSet

CodeName	Name	Definition
EMIS	Emission	Commodity of type emission.
WTHR	Weather	Commodity of type weather.
OTHR	Other	Commodity of other type.

### 8.2.2.8 AssetClassSubProductFreight1Code

Definition: Code list for freight related derivative contracts.

Type: CodeSet

CodeName	Name	Definition
DRYF	Dry	Commodity of type dry freight.
WETF	Wet	Commodity of type wet freight.
OTHR	Other	Commodity of other type.

### 8.2.2.9 AssetClassSubProductMetal1Code

Definition: Code list for metal related derivative contracts.

Type: CodeSet

CodeName	Name	Definition
NPRM	NonPrecious	Commodity of type non precious metals.
PRME	Precious	Commodity of type precious metals.
OTHR	Other	Commodity of other type.

### 8.2.2.10 BenchmarkCurveName3Code

Definition: Specifies a benchmark curve name.

Type: CodeSet

CodeName	Name	Definition
ESTR	ESTER	Euro Short Term Rate
BBSW	BBSW	Australian Financial Markets Association (AFMA) Bank-Bill Reference Rate (BBSW).
BUBO	BUBOR	Budapest Interbank Offered Rate.
CDOR	CDOR	Canadian Dollar Offered Rate.
CIBO	CIBOR	Copenhagen Interbank Offered Rate.
EONA	EONIA	Euro OverNight Index Average rate.
EONS	EONIASwaps	Euro OverNight Index Average swap rate.
EURI	Euribor	Euro Interbank Offer Rate is the rate at which Euro inter-bank term deposits within the Euro zone are offered by one prime bank to another prime bank.

CodeName	Name	Definition
EUUS	EURODOLLAR	Rate for the eurodollars, time deposits denominated in U.S. dollars at banks outside the United States, and thus are not under the jurisdiction of the Federal Reserve.
EUCH	EuroSwiss	Swiss Franc LIBOR rate.
FUSW	FutureSWAP	Portion of a synthetic curve that is composed of Eurodollar or Treasury or similar Futures and Swap rates. The term usually begins at 3 months to 2 years for the futures strip component with the Swaps filling in the points to 10 years and beyond.
GCFR	GCFRepo	GCF Repo Index, the Depository Trust & Clearing Corporation (DTCC) general collateral finance repurchase agreements index.
ISDA	ISDAFIX	Worldwide common reference rate value for fixed interest rate swap rates, as defined by the International Swaps and Derivatives Association (ISDA).
JIBA	JIBAR	Johannesburg Interbank Agreed Rate.
LIBI	LIBID	Rate at which major international banks are willing to take deposits from one another, is normally 1/8 percent below LIBOR.  London InterBank Bid Rate, the rate bid by banks on Eurocurrency deposits; the international rate that banks lend to other banks.
LIBO	LIBOR	London Interbank Offered Rate, the interest rate that major international banks in London charge each other for borrowing.
MOSP	MOSPRIM	Moscow Prime Offered Rate.
MAAA	MuniAAA	Benchmark curve used for municipals based on the best credit rating for municipal market debt.
NIBO	NIBOR	Norwegian Interbank Offered Rate.
PFAN	Pfandbriefe	Pfandbriefe security is a collateralised bullet bond backed by either mortgage loans or loans to the public sector. Pfandbriefe differ from traditional asset-backed securities in significant ways. The most important difference is that Pfandbriefe carry no pre-payment risk since they remain on the balance sheet of the issuing institution. Therefore, their spreads over sovereign bonds are attributable to liquidity and credit quality alone. New indices have been created and existing indices have been modified in response to the growing importance of the Pfandbriefe market. The Deutsche

CodeName	Name	Definition
		Borse has three synthetic indices called REX, JEX, and PEX. The Pfandbriefe curve is used as a reference for credit as well as mortgage market.
PRBO	PRIBOR	Czech Fixing of Interest Rates on Interbank Deposits.
STBO	STIBOR	Stockholm Interbank Offered Rate.
SWAP	SWAP	In curve construction, Swap is the long portion of the curve constituting about 3 years to 30 years term.  The exchange of one security, currency or interest rate for another to change the maturity (bonds), or quality of issues (stocks or bonds), or because investment objectives have changed.
TLBO	TELBOR	Tel Aviv Interbank Offered Rate.
TIBO	TIBOR	Tokyo Interbank Offered Rate.
TREA	Treasury	Treasury benchmark that comes in three types: the yield curve, the par curve, and the spot curve. All curves also have a constituent time series.
WIBO	WIBOR	Warsaw Interbank Offered Rate.
SOFR	SOFR	Secured Overnight Financing Rate.
SONA	SONIA	Sterling Over Night Index Average.

### 8.2.2.11 ClearingObligationType1Code

*Definition:* Specifies whether the reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation and both counterparties to the contract are subject to the clearing obligation under Regulation (EU) No 648/2012, as of the time of execution of the contract.

*Type:* CodeSet

CodeName	Name	Definition
FLSE	No	Reported contract does not belong to a class of OTC derivatives that has been declared subject to the clearing obligation.
UKWN	Unknown	Unknown whether reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation.
TRUE	Yes	Reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation.

### 8.2.2.12 CollateralisationType1Code

*Definition:* Specifies the type of collateral agreement between two parties.

*Type:* CodeSet

CodeName	Name	Definition
FLCL	FullyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties post initial margin and regularly post variation margin with respect to the derivative transaction.
OWCL	OneWayCollateralised	The collateral agreement between the counterparties stipulates that one counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
PRCL	PartiallyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties regularly post only variation margin with respect to the derivative transaction.
UNCL	Uncollateralised	There is no collateral agreement between the counterparties or the collateral agreement between the counterparties stipulates that no collateral (neither initial margin nor variation margin) has to be posted with respect to the derivative transaction.

### 8.2.2.13 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).

### 8.2.2.14 CountrySubDivisionCode

*Definition:* Code to identify a name of a unit resulting from the division of a country, dependency, or other area of special geopolitical interest contained in ISO 3166-1, on the basis of country names obtained from the United Nations (ISO 3166-2: Country subdivision code).

*Type:* CodeSet

#### Format

pattern [A-Z]{2,2}\-[0-9A-Z]{1,3}

### 8.2.2.15 DebtInstrumentSeniorityType2Code

*Definition:* Specifies the seniority type of a specific debt instrument.

*Type:* CodeSet

CodeName	Name	Definition
SBOD	SubordinatedDebt	Debt owed to an unsecured creditor that can only be paid, in the event of a liquidation, after the claims of secured creditors have been met.
SNDB	SeniorDebt	Debt that takes priority over other unsecured or otherwise more junior debt owed by the issuer.
OTHR	Other	Other type of debts.

### 8.2.2.16 DurationType1Code

*Definition:* Specifies the duration of the delivery period.

*Type:* CodeSet

CodeName	Name	Definition
YEAR	Year	Duration is a year.
WEEK	Week	Event takes place every week.
SEAS	Season	Event takes place every six months or two times a year.
QURT	Quarter	Event takes place every three months or four times a year.
MNTH	Month	Event takes place every month or once a month.
MNUT	Minute	Duration is a minute.
HOUR	Hour	Duration is an hour.
DASD	Day	Duration is a day.
OTHR	Other	Duration is expressed in another unit.

### 8.2.2.17 EnergyLoadType1Code

*Definition:* Specifies the energy delivery profile.

*Type:* CodeSet

CodeName	Name	Definition
BSLD	BaseLoad	Base load.
GASD	GasDay	Gas day.
HABH	HourAndBlockHours	Hour and block hours.
OFFP	Off-Peak	Off-Peak.
OTHR	Other	Other.
PKLD	PeakLoad	Peak load.

CodeName	Name	Definition
SHPD	Shaped	Shaped.

### 8.2.2.18 EnergyQuantityUnit1Code

*Definition:* Specifies an energy quantity unit.

*Type:* CodeSet

CodeName	Name	Definition
THMD	ThermPerDay	Therm per day.
MWHH	MWhPerHour	Mega Watt hour per hour.
MWHD	MWhPerDay	Mega Watt hour per day.
MWAT	MW	Mega Watt.
MTMD	MThermPerDay	MTherm per day.
MCMD	MCMPerDay	Mcm per day.
KWHH	KWhPerHour	Kilo Watt hour per hour.
KWHD	KWhPerDay	Kilo Watt hour per day.
KWAT	KW	Kilo Watt.
KTMD	KThermPerDay	KTherm per day.
GWHH	GWhPerHour	Giga Watt hour per hour.
GWHD	GWhPerDay	Giga Watt hour per day.
GWAT	GW	Giga Watt.

### 8.2.2.19 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](http://www.iso20022.org).

*Type:* CodeSet

#### Format

minLength	1
maxLength	4

### 8.2.2.20 FinancialInstrumentContractType2Code

*Definition:* Specifies the contract type of a derivative.

*Type:* CodeSet

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.

CodeName	Name	Definition
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
FORW	Forward	Contract of type forward.
OPTN	Option	Contract of type option.
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.
OTHR	Other	Contract of other financial instrument contract type.

### 8.2.2.21 FinancialPartySectorType1Code

*Definition:* Specifies the taxonomy type of a financial party.

*Type:* CodeSet

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
ASSU	AssuranceUndertaking	Assurance undertaking.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
INVF	InvestmentFirm	Investment firm.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITManagementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.
OTHR	Other	Other type of financial institution.

### 8.2.2.22 Frequency14Code

*Definition:* Specifies the frequency of an interest payment with a time unit.

*Type:* CodeSet

#### Format

minLength 1

maxLength 4

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
ADHO	Adhoc	Event takes place on request or as necessary.

### 8.2.2.23 Frequency8Code

*Definition:* Specifies the regularity of an event.

*Type:* CodeSet

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

### 8.2.2.24 ModificationLevel1Code

*Definition:* Specifies the transaction or position level.

*Type:* CodeSet

CodeName	Name	Definition
PSTN	Position	Modification applies to a position.
TCTN	Transaction	Modification applies to a transaction.

### 8.2.2.25 NonFinancialPartySector1Code

*Definition:* Specifies the sector of a party with non financial activities.

*Type:* CodeSet

CodeName	Name	Definition
WTER	WaterSupplySewerageWasteManagementAndRemediation	Water supply, sewerage, waste management and remediation activities.
MING	MiningAndQuarrying	Mining and quarrying activities.
MAFG	Manufacturing	Manufacturing activities.
SPLY	ElectricityGasSteamAndAirConditioningSupply	Electricity, gas, steam and air conditioning supply activities.
CSTR	Construction	Construction activities.

CodeName	Name	Definition
AGRI	AgricultureForestryAndFishing	Agriculture, forestry and fishing activities.
ACAF	AccomodationAndFood	Accommodation and food service activities.
EDUC	Education	Education activities.
AEAR	ArtsEntertainmentAndRecreation	Arts, entertainment and recreation activities.
FINA	FinancialAndInsuranceActivity	Financial and insurance activities.
HHSW	HumanHealthAndSocialWorkActivity	Human health and social work activities.
INCO	InformationAndCommunication	Information and communication activities.
WRRM	MotorVehiclesAndMotorcycles	Wholesale and retail trade, repair of motor vehicles and motorcycles.
OTSA	OtherServiceActivity	Other service activities.
PSTA	ProfessionalScientificAndTechnicalActivity	Professional, scientific and technical activities.
PADS	PublicAdministrationAndDefence	Public administration and defence, compulsory social security.
RESA	RealEstateActivity	Real estate activities.
TRAS	TransportationAndStorage	Transportation and storage activities.
ASSA	AdministrativeAndSupportServiceActivity	Administrative and support service activities.
AHAE	ActivityOfHouseholdsAsEmployer	Activities of households as employers; undifferentiated goods - and services - producing activities of households for own use.
AEOB	ActivityOfExtraterritorialOrganisationAndBody	Activities of extraterritorial organisations and bodies.

### 8.2.2.26 NoReasonCode

*Definition:* Specifies that there is no reason available.

*Type:* CodeSet

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

### 8.2.2.27 NotAvailable1Code

*Definition:* Specifies a not available value code.

*Type:* CodeSet

CodeName	Name	Definition
NTAV	NotAvailable	Not available (N/A).

**8.2.2.28 NotReported1Code**

*Definition:* Specifies a not reported value code.

*Type:* CodeSet

CodeName	Name	Definition
NORP	NotReported	Value not reported by the party.

**8.2.2.29 Operation3Code**

*Definition:* Specifies an AND or an OR operator.

*Type:* CodeSet

CodeName	Name	Definition
ANDD	And	Indicates that only when all if all of its elements are valid, the whole expression is valid.
ORRR	Or	Indicates that when at least one of its elements is valid, the whole expression is valid.

**8.2.2.30 OptionParty1Code**

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

*Type:* CodeSet

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

**8.2.2.31 OptionStyle6Code**

*Definition:* Specifies how an option can be exercised.

*Type:* CodeSet

CodeName	Name	Definition
EURO	European	Option that can be exercised on expiry date only.
BERM	Bermudan	Option that can be exercised on multiple discrete dates prior to, or on expiry date.
ASIA	Asian	Option where the payoff is not determined by the underlying price at maturity but by the average underlying price over some pre-set period of time.
AMER	American	Option can be exercised before or on expiry date.

**8.2.2.32 OptionType2Code**

*Definition:* Specifies whether it is a call option (right to purchase a specific underlying asset) or a put option (right to sell a specific underlying asset) or any other type of option.

Type: CodeSet

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.
OTHR	Other	Right where the holder of the option decides whether the option is put or call.

### 8.2.2.33 PartyNatureType1Code

*Definition:* Specifies the nature of a counterparty.

Type: CodeSet

CodeName	Name	Definition
OTHR	Other	Other type of issuer.
NFIN	NonFinancialInstitution	Issuer is a non-financial institution.
FIIN	FinancialInstitution	Issuer is a financial institution.
CCPS	CentralCounterparty	Issuer is a central counterparty.

### 8.2.2.34 PhysicalTransferType4Code

*Definition:* Specifies the asset delivery type when the financial instrument is settled.

Type: CodeSet

CodeName	Name	Definition
PHYS	Physical	Physical transfer.
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

### 8.2.2.35 PriceStatus1Code

*Definition:* Specifies the status of the price of a financial instrument.

Type: CodeSet

CodeName	Name	Definition
PNDG	Pending	Price is pending.
NOAP	NotApplicable	No price for transaction (e.g. transfer between accounts).

### 8.2.2.36 ProductType4Code

*Definition:* Specifies the underlying type of product or financial instrument.

Type: CodeSet

CodeName	Name	Definition
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.
EQUI	Equity	Identifies the nature or type of an equity.
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
COMM	Commodity	Identifies categories of instruments that are commodities.
OTHR	Other	Other asset type.

### 8.2.2.37 RateBasis1Code

*Definition:* Specifies a rate basis.

*Type:* CodeSet

CodeName	Name	Definition
DAYS	Days	Rate is reported in days.
MNTH	Months	Rate is reported in months.
WEEK	Weeks	Rate is reported in weeks.
YEAR	Years	Rate is reported in years.

### 8.2.2.38 Reconciliation1Code

*Definition:* Specifies the process type used for the trade repository reconciliation.

*Type:* CodeSet

CodeName	Name	Definition
DSMA	DualSidedMatched	Trade repository has both sides of the trade reported and all fields match.
DSNM	DualSidedNonMatched	Trade repository has both sides of the trade reported but not all fields match.
NORE	NotSubmittedToReconciliation	Trade was not required to be submitted for reconciliation.
SSMA	SingleSidedEEAMatched	Trade repository has one side of the trade, knows which trade repository holds the other side of the trade, has already performed the comparison of the reports, and the result has been successful according to the specification of the inter-TR reconciliation process.
SSPA	SingleSidedEEAPaired	Trade repository has one side of the trade, knows which trade repository holds the other side of the trade, and either has already performed comparison of the reports, or is in the process of doing so.

CodeName	Name	Definition
SSNE	SingleSidedNonEEA	Trade repository has one side of the trade and knows that the other side does not have a reporting obligation.
SSUN	SingleSidedEEAUnpaired	Trade repository has one side of the trade, knows that the other side is EEA counterparty and does not know which TR holds the other side of the trade.

### 8.2.2.39 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.

### 8.2.2.40 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.
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.

CodeName	Name	Definition
RJCT	Rejected	Record has been rejected.
RJPD	RejectedAfterPending	Record has been rejected, following a pending status.
WARN	Warning	Record has been accepted with warnings.

#### 8.2.2.41 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.

#### 8.2.2.42 SpecialPurpose2Code

*Definition:* Specifies blank or not available codes.

*Type:* CodeSet

CodeName	Name	Definition
BLNK	Blank	Blank value.
NTAV	NotAvailable	Not available (N/A).

#### 8.2.2.43 TradeConfirmationType1Code

*Definition:* Specifies whether the contract was electronically confirmed or non-electronically confirmed.

*Type:* CodeSet

CodeName	Name	Definition
ECNF	ElectronicallyConfirmed	Electronically confirmed.
YCNF	NonElectronicallyConfirmed	Non-electronically confirmed.

#### 8.2.2.44 TradeConfirmationType2Code

*Definition:* Specifies that the contract was electronically non-confirmed.

*Type:* CodeSet

CodeName	Name	Definition
NCNF	NonConfirmed	Non-confirmed.

#### 8.2.2.45 TradingCapacity7Code

*Definition:* Specifies the role of a trading party in a transaction.

*Type:* CodeSet

CodeName	Name	Definition
AGEN	Agent	Trading as Agent on behalf of a customer.
PRIN	Principal	Trading as Principal.

### 8.2.2.46 TransactionOperationType3Code

*Definition:* Specifies the transaction operation action type.

*Type:* CodeSet

CodeName	Name	Definition
CORR	Correction	Transaction corrects errors in a previously sent transaction.
ETRM	EarlyTermination	Transaction is an early termination.
EROR	Error	Cancellation of a wrongly submitted entire report in case the contract never came into existence or was not subject to regulatory reporting requirements but was reported to a regulatory authority by mistake, in which case, it will be identified as 'error'.
NEWT	NewTransaction	Transaction is a new transaction.
POSC	PositionComponent	Contract to be reported as a new trade and included in a separate position report on the same day.
VALU	ValuationUpdate	Update of a contract valuation or collateral.
COMP	Compression	Transaction is a compression.
MODI	Modification	Transaction modifies in a previously sent transaction.
OTHR	Other	Other.

### 8.2.2.47 UnderlyingIdentification1Code

*Definition:* Specifies the type of the underlying identification.

*Type:* CodeSet

CodeName	Name	Definition
UKWN	Unknown	Unknown (not available) underlying identification code.
BSKT	Basket	Basket of indexes identification code.
INDX	Index	Index identification code.

### 8.2.2.48 ValuationType1Code

*Definition:* Specifies the type used for the calculation of the valuation.

*Type:* CodeSet

CodeName	Name	Definition
CCPV	CCPValuation	Central counterparty (CCP) valuation.
MTMA	MarkToMarket	Mark to market valuation.
MTMO	MarkToModel	Mark to model valuation.

### 8.2.2.49 WeekDay3Code

*Definition:* Specifies the day of the week of the delivery.

*Type:* CodeSet

CodeName	Name	Definition
ALLD	AllDays	All Days of the week.
XBHL	DaysExcludingBankHolidays	Days of the week excluding bank holidays.
IBHL	DaysIncludingBankHolidays	Days of the week Including bank holidays.
FRID	Friday	Friday.
MOND	Monday	Monday.
SATD	Saturday	Saturday.
SUND	Sunday	Sunday.
THUD	Thursday	Thursday.
TUED	Tuesday	Tuesday.
WEDD	Wednesday	Wednesday.
WDAY	Weekdays	Weekdays.
WEND	Weekend	Weekend.

## 8.2.3 Date

### 8.2.3.1 ISODate

*Definition:* A particular point in the progression of time in a calendar year expressed in the YYYY-MM-DD format. This representation is defined in "XML Schema Part 2: Datatypes Second Edition - W3C Recommendation 28 October 2004" which is aligned with ISO 8601.

*Type:* Date

## 8.2.4 DateTime

### 8.2.4.1 ISODateTime

*Definition:* A particular point in the progression of time defined by a mandatory date and a mandatory time component, expressed in either UTC time format (YYYY-MM-DDThh:mm:ss.sssZ), local time with UTC offset format (YYYY-MM-DDThh:mm:ss.sss+/-hh:mm), or local time format (YYYY-MM-DDThh:mm:ss.sss). These representations are defined in "XML Schema Part 2: Datatypes Second Edition - W3C Recommendation 28 October 2004" which is aligned with ISO 8601.

Note on the time format:

1) beginning / end of calendar day

00:00:00 = the beginning of a calendar day

24:00:00 = the end of a calendar day

2) fractions of second in time format

Decimal fractions of seconds may be included. In this case, the involved parties shall agree on the maximum number of digits that are allowed.

*Type:* DateTime

## 8.2.5 IdentifierSet

### 8.2.5.1 AnyBICDec2014Identifier

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362: 2014 - "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Type:* IdentifierSet

*Identification scheme:* SWIFT; AnyBICIdentifier

#### Format

pattern [A-Z0-9]{4,4}[A-Z]{2,2}[A-Z0-9]{2,2}([A-Z0-9]{3,3}){0,1}

#### Constraints

- **AnyBIC**

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

### 8.2.5.2 CFIOct2015Identifier

*Definition:* Classification type of the financial instrument, as per the ISO 10962 Classification of Financial Instrument (CFI) codification, for example, common share with voting rights, fully paid, or registered.

*Type:* IdentifierSet

*Identification scheme:* ANNA; CFIIIdentifier

#### Format

pattern [A-Z]{6,6}

### 8.2.5.3 EICIdentifier

*Definition:* Energy identification coding scheme.

*Type:* IdentifierSet

*Identification scheme:* European Network for transmission operator electricity.

**Format**

pattern [A-Z0-9]{16}

#### 8.2.5.4 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}

#### 8.2.5.5 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}

#### 8.2.5.6 MICIdentifier

*Definition:* Market Identifier Code. The identification of a financial market, as stipulated in the norm ISO 10383 'Codes for exchanges and market identifications'.

*Type:* IdentifierSet

*Identification scheme:* SWIFT; MICIdentifier

**Format**

pattern [A-Z0-9]{4,4}

#### 8.2.5.7 NACEDomainIdentifier

*Definition:* Domain identifier for NACE (Nomenclature of Economic Activities which is the European statistical classification of economic activities).

*Type:* IdentifierSet

*Identification scheme:* NACE Domain Identifier

**Format**

pattern	[A-U]{1,1}
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## 8.2.6 Indicator

### 8.2.6.1 PlusOrMinusIndicator

*Definition:* Indicates a positive or negative value.

*Type:* Indicator

*Meaning When True:* Plus

*Meaning When False:* Minus

### 8.2.6.2 TrueFalseIndicator

*Definition:* A flag indicating a True or False value.

*Type:* Indicator

*Meaning When True:* True

*Meaning When False:* False

### 8.2.6.3 YesNoIndicator

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

*Type:* Indicator

*Meaning When True:* Yes

*Meaning When False:* No

## 8.2.7 Quantity

### 8.2.7.1 DayOfMonthNumber

*Definition:* Day of the month in a numeric form, that is 3 is the third day of the month.

*Type:* Quantity

**Format**

minInclusive	1
maxInclusive	31

### 8.2.7.2 LongDecimalNumber

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

*Type:* Quantity

**Format**

totalDigits	22
fractionDigits	11

### 8.2.7.3 LongFraction21DecimalNumber

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

*Type:* Quantity

#### Format

totalDigits	22
fractionDigits	21

### 8.2.7.4 Max20PositiveNumber

*Definition:* Number of objects represented as an integer.

*Type:* Quantity

#### Format

minInclusive	0
totalDigits	20
fractionDigits	0

### 8.2.7.5 Max3Number

*Definition:* Number (max 999) of objects represented as an integer.

*Type:* Quantity

#### Format

totalDigits	3
fractionDigits	0

#### Constraints

- **NumberRule**

If Number is negative, then Sign must be present.

### 8.2.7.6 Number

*Definition:* Number of objects represented as an integer.

*Type:* Quantity

#### Format

totalDigits	18
fractionDigits	0

## 8.2.8 Rate

### 8.2.8.1 BaseOneRate

*Definition:* Rate expressed as a decimal, for example, 0.7 is 7/10 and 70%.

*Type:* Rate

#### Format

totalDigits	11
fractionDigits	10
baseValue	1.0

### 8.2.8.2 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

## 8.2.9 Text

### 8.2.9.1 Max1000Text

*Definition:* Specifies a character string with a maximum length of 1000 characters.

*Type:* Text

#### Format

minLength	1
maxLength	1000

### 8.2.9.2 Max105Text

*Definition:* Specifies a character string with a maximum length of 105 characters.

*Type:* Text

#### Format

minLength	1
maxLength	105

### 8.2.9.3 Max140Text

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

*Type:* Text

**Format**

minLength	1
maxLength	140

### 8.2.9.4 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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### 8.2.9.5 Max16Text

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

*Type:* Text

**Format**

minLength	1
maxLength	16

### 8.2.9.6 Max25Text

*Definition:* Specifies a character string with a maximum length of 25 characters.

*Type:* Text

**Format**

minLength	1
maxLength	25

### 8.2.9.7 Max350Text

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

*Type:* Text

**Format**

minLength	1
maxLength	350

### 8.2.9.8 Max35Text

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

*Type:* Text

**Format**

minLength	1
maxLength	35

### 8.2.9.9 Max500Text

*Definition:* Specifies a character string with a maximum length of 500 characters.

*Type:* Text

**Format**

minLength	1
maxLength	500

### 8.2.9.10 Max50Text

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

*Type:* Text

**Format**

minLength	1
maxLength	50

### 8.2.9.11 Max52Text

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

*Type:* Text

**Format**

minLength	1
maxLength	52

### 8.2.9.12 Max5NumericText

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

*Type:* Text

**Format**

pattern	[0-9]{1,5}
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### 8.2.9.13 Max70Text

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

*Type:* Text

#### Format

minLength	1
maxLength	70

### 8.2.9.14 Max72Text

*Definition:* Specifies a character string with a maximum length of 72 characters.

*Type:* Text

#### Format

minLength	1
maxLength	72

## 8.2.10 Time

### 8.2.10.1 ISOTime

*Definition:* A particular point in the progression of time in a calendar day expressed in either UTC time format (hh:mm:ss.sssZ), local time with UTC offset format (hh:mm:ss.sss+/-hh:mm), or local time format (hh: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:* Time

## 8.2.11 Year

### 8.2.11.1 ISORestrictedYear

*Definition:* Year represented by YYYY (ISO 8601)

*Type:* Year

**Format**

minInclusive	1900
maxInclusive	2099