

ISO 20022

Collateral Management Maintenance 2020 - 2021

Message Definition Report - Part 2

Approved by the Securities SEG on the 7th of February 2021

This document provides details of the Message Definitions for Collateral Management Maintenance 2020 - 2021.

February 2021

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1 Message Set Overview

Introduction

The Collateral Management message set includes all messages exchanged between a collateral taker and a collateral giver to support collateral management activities such as collateral claim, collateral substitution, collateral recall, collateral reporting and collateral interest payment.

1.1 List of MessageDefinitions

The following table lists all MessageDefinitions described in this book.

MessageDefinition	Definition
colr.003.001.04 MarginCallRequestV04	<p>The MarginCallRequest message is sent by the collateral taker or its collateral manager to the collateral giver or its collateral manager</p> <p>This message is used to request new collateral at the initiation of an exposure or request additional collateral for an existing exposure. It can also be used to recall collateral upon the collateral giver or its collateral manager's request.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
colr.004.001.04 MarginCallResponseV04	<p>The MarginCallResponse message is sent by the collateral giver or its collateral manager to the collateral taker or its collateral manager or vice versa. This is a response to the MarginCallRequest message. The margin call can be accepted, fully disputed or partially disputed.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
colr.005.001.05 CollateralManagementCancellationRequestV05	<p>The CollateralManagementCancellationRequest message is sent by:</p> <ul style="list-style-type: none"> - the collateral taker or its collateral manager to the collateral giver or its collateral manager, - the collateral giver or its collateral manager to the collateral taker or its collateral manager <p>This message is used to request the cancellation of a previously sent MarginCallRequest message, MarginCallResponse message, CollateralProposal message, CollateralProposalResponse message, MarginCallDisputeNotification message or a CollateralSubstitutionRequest message.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
colr.006.001.04 CollateralManagementCancellationStatusV04	<p>The CollateralManagementCancellationStatus message is sent by:</p>

MessageDefinition	Definition
	<p>- the collateral taker or its collateral manager to the collateral giver or its collateral manager, or</p> <p>- the collateral giver or its collateral manager to the collateral taker or its collateral manager.</p> <p>This message is used to provide the status of accepted or rejected for the CollateralManagementCancellationRequest message previously received.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
<p>colr.007.001.05 CollateralProposalV05</p>	<p>The CollateralProposal message is sent by the collateral giver or its collateral manager to the collateral taker or its collateral manager, to propose the collateral to be delivered. This message is sent once the Margin Call is agreed or partially agreed and can be used for new collateral at the initiation of an exposure or for additional collateral for variation of an existing exposure. This message is used for both initial collateral proposal and subsequent counter proposals.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
<p>colr.008.001.05 CollateralProposalResponseV05</p>	<p>The CollateralProposalResponse message is sent by the collateral taker or its collateral manager to the collateral giver or its collateral manager to either accept or reject the collateral which has been proposed for the margin call. This message applies to both initial and counter proposals. If the collateral proposal is rejected then a new collateral proposal must be made.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
<p>colr.009.001.04 MarginCallDisputeNotificationV04</p>	<p>The MarginCallDisputeNotification message is sent by the collateral taker or its collateral manager to the collateral giver or its collateral manager to acknowledge the notification of the dispute (either full or partial dispute) of the MarginCallRequest. The message will detail the amount of the dispute and the reason.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
<p>colr.010.001.04 CollateralSubstitutionRequestV04</p>	<p>The CollateralSubstitutionRequest message is sent by either the collateral giver or its collateral manager to the collateral taker or its collateral manager. It is used to request a substitution of collateral by specifying the collateral to be returned and proposing the new type(s) of collateral to be delivered. Note: There are cases where the collateral taker can initiate the CollateralSubstitutionRequest message, for example in case of breach in the concentration limit.</p>

MessageDefinition	Definition
	<p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
<p>colr.011.001.04 CollateralSubstitutionResponseV04</p>	<p>The CollateralSubstitutionResponse message is sent by either the collateral taker or its collateral manager to the collateral giver or its collateral manager. This is a response to the CollateralSubstitutionRequest message and the collateral proposed in the substitution request can be accepted or rejected. If the collateral proposed is rejected then a new CollateralSubstitutionRequest should be sent. Note: There are cases where the collateral giver will send this message when the collateral taker has initiated the CollateralSubstitutionRequest message, for example in case of breach in the concentration limit.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
<p>colr.012.001.04 CollateralSubstitutionConfirmationV04</p>	<p>The CollateralSubstitutionConfirmation message is sent by:</p> <ul style="list-style-type: none"> - the collateral taker or its collateral manager to the collateral giver or its collateral manager, or - the collateral giver or its collateral manager to the collateral taker or its collateral manager. <p>This message confirms the collateral delivery. The collateral taker will only release the return of collateral when the new piece of collateral is received. The collateral giver sends the collateral taker the notification that the collateral substitution (that is new piece(s) of collateral) have been released. In the event that multiple pieces of collateral are being delivered in place of the collateral due to be returned by the giver, this message should only be generated once all collateral pieces have been agreed between both parties. Then the taker confirms that the collateral substitution (that is all pieces have been received) and acknowledges return of collateral.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
<p>colr.013.001.04 InterestPaymentRequestV04</p>	<p>The InterestPaymentRequest message is sent by either;</p> <ul style="list-style-type: none"> - the collateral taker or its collateral manager to the collateral giver or its collateral manager, or - the collateral giver or its collateral manager to the collateral taker or its collateral manager <p>It is used to request payment or advise the amount due for interest calculated for a specified period. The interest is based on the amount of collateral that has been held during the calculation period. It is possible to</p>

MessageDefinition	Definition
	<p>send these messages on a bi-lateral basis for matching.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
<p>colr.014.001.04 InterestPaymentResponseV04</p>	<p>The InterestPaymentResponse message is sent by either;</p> <ul style="list-style-type: none"> - the collateral taker or its collateral manager to the collateral giver or its collateral manager, or - the collateral giver or its collateral manager to the collateral taker or its collateral manager <p>This is a response to the InterestPaymentRequest message and the amount of interest requested or advised can be accepted or rejected.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
<p>colr.015.001.04 InterestPaymentStatementV04</p>	<p>The InterestPaymentStatement message is sent by either the collateral giver or its collateral manager to the collateral taker or its collateral manager. It is used to report the interest amounts calculated based on the effective posted collateral amount, over a specific period of time agreed by both parties.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
<p>colr.016.001.04 CollateralAndExposureReportV04</p>	<p>The CollateralAndExposureReport message is sent by:</p> <ul style="list-style-type: none"> - the collateral giver, or its collateral manager, to the collateral taker, or its collateral manager, - the collateral taker, or its collateral manager to the collateral giver, or its collateral manager <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>

2 **colr.003.001.04** **MarginCallRequestV04**

2.1 **MessageDefinition Functionality**

Scope

The MarginCallRequest message is sent by the collateral taker or its collateral manager to the collateral giver or its collateral manager

This message is used to request new collateral at the initiation of an exposure or request additional collateral for an existing exposure. It can also be used to recall collateral upon the collateral giver or its collateral manager's request.

The message definition is intended for use with the ISO20022 Business Application Header.

Usage

When sent by the collateral taker the MarginCallRequest message is used to:

- request new collateral at the initiation of an exposure
- request additional collateral

When sent by the collateral giver the MarginCallRequest message is used to:

- request the return of collateral.

Outline

The MarginCallRequestV04 MessageDefinition is composed of 12 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of the transaction as know by the instructing party.

B. Obligation

Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

C. Agreement

Agreement details for the over the counter market.

D. MarginCallResult

Summation of the call amounts per margin type. It is provided for the purposes of carrying forward for future messages that are used to compare the margin call results to determine whether a call is agreed or full/partially disputed.

E. MarginDetailsDueToA

Provides details about the margin calculation that would be due to party A.

F. MarginDetailsDueToB

Provides details about the margin calculation that would be due to party B.

G. RequirementDetailsDueToA

Amount of expected margin that will be either delivered to party A by party B or recalled to party A from party B.

H. RequirementDetailsDueToB

Amount of expected margin that will be either delivered to party B by party A or recalled to party B from party A.

I. ExpectedCollateralDueToA

Provides details about the type of collateral that will be either delivered to party A by party B or recalled to party A from party B.

J. ExpectedCollateralDueToB

Provides details about the type of collateral that will be either delivered to party B by party A or recalled to party B from party A.

K. MarginCallDetails

Allows the reporting of the margin requirements for multiple accounts and report a single margin call amount made up of the aggregate of all the individual requirement amounts.

L. SupplementaryData

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

2.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <MrgnCallReq>	[1..1]			
	TransactionIdentification <TxId>	[1..1]	Text		11
	Obligation <Oblgtn>	[1..1]			11
	PartyA <PtyA>	[1..1]	±		12
	ServicingPartyA <SvchgPtyA>	[0..1]	±		12
	PartyB <PtyB>	[1..1]	±		13
	ServicingPartyB <SvchgPtyB>	[0..1]	±		13
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		13
	ExposureType <XpsrTp>	[0..1]	CodeSet		14
	ValuationDate <ValtnDt>	[1..1]	±		15
	Agreement <Agrmt>	[0..1]			15
	AgreementDetails <AgrmtDtls>	[1..1]	Text		16
	AgreementIdentification <AgrmtId>	[0..1]	Text		16
	AgreementDate <AgrmtDt>	[1..1]	Date		16
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	16
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		16
	MarginCallResult <MrgnCallRslt>	[1..1]	±		16
	MarginDetailsDueToA <MrgnDtlsDueToA>	[0..1]	±		17
	MarginDetailsDueToB <MrgnDtlsDueToB>	[0..1]	±		17
	RequirementDetailsDueToA <RqrmntDtlsDueToA>	[0..1]			18
{Or	MarginRequirement <MrgnRqrmnt>	[1..1]	±		18
Or}	SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>	[1..1]	±		19
	RequirementDetailsDueToB <RqrmntDtlsDueToB>	[0..1]			19
{Or	MarginRequirement <MrgnRqrmnt>	[1..1]	±		19
Or}	SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>	[1..1]	±		20
	ExpectedCollateralDueToA <XpctdCollDueToA>	[0..1]	±		20
	ExpectedCollateralDueToB <XpctdCollDueToB>	[0..1]	±		20
	MarginCallDetails <MrgnCallDtls>	[0..*]	±		21
	SupplementaryData <SplmtryData>	[0..*]	±	C5	21

2.3 Constraints

C1 **ActiveCurrency**

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

C2 **AnyBIC**

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

C3 **Country**

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

C4 **CurrencyAmount**

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

Note: The decimal separator is a dot.

C5 **SupplementaryDataRule**

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

2.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

2.4.1 **TransactionIdentification <TxId>**

Presence: [1..1]

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

Datatype: "Max35Text" on page 502

2.4.2 **Obligation <Oblgtn>**

Presence: [1..1]

Definition: Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

Obligation <Oblgtn> contains the following **Obligation4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyA <PtyA>	[1..1]	±		12
	ServicingPartyA <SvcgPtyA>	[0..1]	±		12
	PartyB <PtyB>	[1..1]	±		13
	ServicingPartyB <SvcgPtyB>	[0..1]	±		13
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		13
	ExposureType <XpsrTp>	[0..1]	CodeSet		14
	ValuationDate <ValtnDt>	[1..1]	±		15

2.4.2.1 PartyA <PtyA>

Presence: [1..1]

Definition: Defines one of the entities associated with the collateral agreement.

PartyA <PtyA> contains one of the following elements (see "PartyIdentification100Choice" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	441
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		441
Or}	NameAndAddress <NmAndAdr>	[1..1]			441
	Name <Nm>	[1..1]	Text		441
	Address <Adr>	[1..1]	±		441

2.4.2.2 ServicingPartyA <SvcgPtyA>

Presence: [0..1]

Definition: Specifies the party that is acting on behalf of party A and that offers collateral management services.

ServicingPartyA <SvcgPtyA> contains one of the following elements (see "PartyIdentification100Choice" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	441
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		441
Or}	NameAndAddress <NmAndAdr>	[1..1]			441
	Name <Nm>	[1..1]	Text		441
	Address <Adr>	[1..1]	±		441

2.4.2.3 PartyB <PtyB>

Presence: [1..1]

Definition: Defines the other entity associated with the collateral agreement.

PartyB <PtyB> contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	441
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		441
Or}	NameAndAddress <NmAndAdr>	[1..1]			441
	Name <Nm>	[1..1]	Text		441
	Address <Adr>	[1..1]	±		441

2.4.2.4 ServicingPartyB <SvcgPtyB>

Presence: [0..1]

Definition: Specifies the party that is acting on behalf of party B and that offers collateral management services.

ServicingPartyB <SvcgPtyB> contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	441
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		441
Or}	NameAndAddress <NmAndAdr>	[1..1]			441
	Name <Nm>	[1..1]	Text		441
	Address <Adr>	[1..1]	±		441

2.4.2.5 CollateralAccountIdentification <CollAcctId>

Presence: [0..1]

Definition: Provides additional information on the collateral account of the party delivering/receiving the collateral.

CollateralAccountIdentification <CollAcctId> contains the following elements (see "[CollateralAccount2](#)" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		282
	Type <Tp>	[0..1]	±		283
	Name <Nm>	[0..1]	Text		283

2.4.2.6 ExposureType <XpsrTp>

Presence: [0..1]

Definition: Specifies the underlying business area or type of trade causing the collateral movement.

Datatype: "ExposureType5Code" on page 485

CodeName	Name	Definition
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
COMM	Commodities	Trading of exchanged traded commodities.
CRDS	CreditDefaultSwap	Trading of credit default swap.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
CCIR	CrossCurrencyIRS	Cross currency interest rate swap.
CRPR	CrossProduct	Combination of various types of trades.
EQUI	Equity	Trading of equity.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	Foreign exchange trades in general.
FORW	ForwardForeignExchange	Forward foreign exchange trades.
FUTR	Futures	Related to futures trading activity.
OPTN	FXOption	Related to options trading activity.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OTCD	OTCDerivatives	OTC derivatives trading.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.

CodeName	Name	Definition
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRCP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SHSL	ShortSell	Short sale exposure.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRBD	TreasuryBonds	Trading of treasury bonds.
TRCP	TreasuryCorssProduct	Combination of treasury related exposure types.

2.4.2.7 ValuationDate <ValtnDt>

Presence: [1..1]

Definition: Indicates the close of business date on which the initiating party is valuing the margin call.

ValuationDate <ValtnDt> contains one of the following elements (see "[DateAndDateTimeChoice](#)" on page 408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		408
Or}	DateTime <DtTm>	[1..1]	DateTime		408

2.4.3 Agreement <Agrmt>

Presence: [0..1]

Definition: Agreement details for the over the counter market.

Agreement <Agrmt> contains the following **Agreement4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreementDetails <AgrmtDtls>	[1..1]	Text		16
	AgreementIdentification <AgrmtId>	[0..1]	Text		16
	AgreementDate <AgrmtDt>	[1..1]	Date		16
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	16
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		16

2.4.3.1 AgreementDetails <AgrmtDtls>

Presence: [1..1]

Definition: Full details of the supporting legal agreement under which the margin call can be issued and/or governed.

Datatype: "Max140Text" on page 500

2.4.3.2 AgreementIdentification <AgrmtId>

Presence: [0..1]

Definition: Common reference to the agreement between the two counterparties.

Datatype: "Max140Text" on page 500

2.4.3.3 AgreementDate <AgrmtDt>

Presence: [1..1]

Definition: Date on which the collateral agreement was signed.

Datatype: "ISODate" on page 497

2.4.3.4 BaseCurrency <BaseCcy>

Presence: [1..1]

Definition: Denomination currency as specified in the collateral agreement.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 476

Constraints

- **ActiveCurrency**

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

2.4.3.5 AgreementFramework <AgrmtFrmwk>

Presence: [0..1]

Definition: Specifies the underlying master agreement.

AgreementFramework <AgrmtFrmwk> contains one of the following elements (see "AgreementFramework1Choice" on page 433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AgreementFramework <AgrmtFrmwk>	[1..1]	CodeSet		433
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		433

2.4.4 MarginCallResult <MrgnCallRslt>

Presence: [1..1]

Definition: Summation of the call amounts per margin type. It is provided for the purposes of carrying forward for future messages that are used to compare the margin call results to determine whether a call is agreed or full/partially disputed.

MarginCallResult <MrgnCallRslt> contains the following elements (see "MarginCallResult3" on page 424 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DefaultFundAmount <DfltFndAmt>	[0..1]	Amount	C1, C4	425
	MarginCallResult <MrgnCallRslt>	[1..1]	±		425

2.4.5 MarginDetailsDueToA <MrgnDtlsDueToA>

Presence: [0..1]

Definition: Provides details about the margin calculation that would be due to party A.

MarginDetailsDueToA <MrgnDtlsDueToA> contains the following elements (see "MarginCall1" on page 399 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExposedAmountPartyA <XpsdAmtPtyA>	[0..1]	Amount	C1, C4	400
	ExposedAmountPartyB <XpsdAmtPtyB>	[0..1]	Amount	C1, C4	401
	ExposureConvention <XpsrCnvntn>	[0..1]	CodeSet		401
	IndependentAmountPartyA <IndpdntAmtPtyA>	[0..1]	±		401
	IndependentAmountPartyB <IndpdntAmtPtyB>	[0..1]	±		402
	MarginTerms <MrgnTerms>	[0..1]			403
{Or	MarginDetails <MrgnDtls>	[1..1]			404
	VariationMargin <VartnMrgn>	[1..1]			404
	ThresholdAmount <ThrshldAmt>	[1..1]	Amount	C1, C4	404
	ThresholdType <ThrshldTp>	[0..1]	CodeSet		405
	MinimumTransferAmount <MinTrfAmt>	[1..1]	Amount	C1, C4	405
	RoundingAmount <RndgAmt>	[1..1]	Amount	C1, C4	405
	RoundingMethod <RndgMtd>	[1..1]	CodeSet		406
	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[0..1]	±		406
Or}	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[1..1]	±		406
	CollateralBalance <CollBal>	[0..1]	±		407

2.4.6 MarginDetailsDueToB <MrgnDtlsDueToB>

Presence: [0..1]

Definition: Provides details about the margin calculation that would be due to party B.

MarginDetailsDueToB <MrgnDtlsDueToB> contains the following elements (see "MarginCall1" on page 399 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExposedAmountPartyA <XpsdAmtPtyA>	[0..1]	Amount	C1, C4	400
	ExposedAmountPartyB <XpsdAmtPtyB>	[0..1]	Amount	C1, C4	401
	ExposureConvention <XpsrCnvtn>	[0..1]	CodeSet		401
	IndependentAmountPartyA <IndpdntAmtPtyA>	[0..1]	±		401
	IndependentAmountPartyB <IndpdntAmtPtyB>	[0..1]	±		402
	MarginTerms <MrgnTerms>	[0..1]			403
{Or	MarginDetails <MrgnDtls>	[1..1]			404
	VariationMargin <VartnMrgn>	[1..1]			404
	ThresholdAmount <ThrshldAmt>	[1..1]	Amount	C1, C4	404
	ThresholdType <ThrshldTp>	[0..1]	CodeSet		405
	MinimumTransferAmount <MinTrfAmt>	[1..1]	Amount	C1, C4	405
	RoundingAmount <RndgAmt>	[1..1]	Amount	C1, C4	405
	RoundingMethod <RndgMtd>	[1..1]	CodeSet		406
	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[0..1]	±		406
Or}	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[1..1]	±		406
	CollateralBalance <CollBal>	[0..1]	±		407

2.4.7 RequirementDetailsDueToA <RqrmntDtlsDueToA>

Presence: [0..1]

Definition: Amount of expected margin that will be either delivered to party A by party B or recalled to party A from party B.

RequirementDetailsDueToA <RqrmntDtlsDueToA> contains one of the following **MarginRequirement1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarginRequirement <MrgnRqrmnt>	[1..1]	±		18
Or}	SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>	[1..1]	±		19

2.4.7.1 MarginRequirement <MrgnRqrmnt>

Presence: [1..1]

Definition: Provides details about the margin requirements for the variation margin and optionally the segregated independent amount.

MarginRequirement <MrgnRqrmnt> contains the following elements (see "Requirement1" on page 423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMarginRequirement <VartnMrgnRqrmnt>	[1..1]	±		423
	SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>	[0..1]	±		423

2.4.7.2 SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>

Presence: [1..1]

Definition: Provides details about the margin requirements for the segregated independent amount only.

SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt> contains the following elements (see "MarginRequirement1" on page 423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverMarginAmount <DlvrMrgnAmt>	[0..1]	Amount	C1, C4	423
	ReturnMarginAmount <RtrMrgnAmt>	[0..1]	Amount	C1, C4	424

2.4.8 RequirementDetailsDueToB <RqrmntDtlsDueToB>

Presence: [0..1]

Definition: Amount of expected margin that will be either delivered to party B by party A or recalled to party B from party A.

RequirementDetailsDueToB <RqrmntDtlsDueToB> contains one of the following **MarginRequirement1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarginRequirement <MrgnRqrmnt>	[1..1]	±		19
Or}	SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>	[1..1]	±		20

2.4.8.1 MarginRequirement <MrgnRqrmnt>

Presence: [1..1]

Definition: Provides details about the margin requirements for the variation margin and optionally the segregated independent amount.

MarginRequirement <MrgnRqrmnt> contains the following elements (see "Requirement1" on page 423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMarginRequirement <VartnMrgnRqrmnt>	[1..1]	±		423
	SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>	[0..1]	±		423

2.4.8.2 SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>

Presence: [1..1]

Definition: Provides details about the margin requirements for the segregated independent amount only.

SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt> contains the following elements (see "MarginRequirement1" on page 423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverMarginAmount <DlvrMrgnAmt>	[0..1]	Amount	C1, C4	423
	ReturnMarginAmount <RtrMrgnAmt>	[0..1]	Amount	C1, C4	424

2.4.9 ExpectedCollateralDueToA <XpctdCollDueToA>

Presence: [0..1]

Definition: Provides details about the type of collateral that will be either delivered to party A by party B or recalled to party A from party B.

ExpectedCollateralDueToA <XpctdCollDueToA> contains one of the following elements (see "ExpectedCollateral2Choice" on page 392 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ExpectedCollateralDetails <XpctdCollDtls>	[1..1]	±		393
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]	±		393

2.4.10 ExpectedCollateralDueToB <XpctdCollDueToB>

Presence: [0..1]

Definition: Provides details about the type of collateral that will be either delivered to party B by party A or recalled to party B from party A.

ExpectedCollateralDueToB <XpctdCollDueToB> contains one of the following elements (see "ExpectedCollateral2Choice" on page 392 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ExpectedCollateralDetails <XpctdCollDtls>	[1..1]	±		393
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]	±		393

2.4.11 MarginCallDetails <MrgnCallDtls>

Presence: [0..*]

Definition: Allows the reporting of the margin requirements for multiple accounts and report a single margin call amount made up of the aggregate of all the individual requirement amounts.

MarginCallDetails <MrgnCallDtls> contains the following elements (see "[MarginCall2](#)" on page 394 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		394
	MarginCallResult <MrgnCallRslt>	[1..1]	±		395
	MarginDetailDueToA <MrgnDtlDueToA>	[0..1]	±		395
	MarginDetailDueToB <MrgnDtlDueToB>	[0..1]	±		396
	RequirementDetailsDueToA <RqrmntDtlsDueToA>	[0..1]			397
{Or	MarginRequirement <MrgnRqrmnt>	[1..1]	±		397
Or}	SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>	[1..1]	±		398
	RequirementDetailsDueToB <RqrmntDtlsDueToB>	[0..1]			398
{Or	MarginRequirement <MrgnRqrmnt>	[1..1]	±		398
Or}	SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>	[1..1]	±		399
	ExpectedCollateralDueToA <XpctdCollDueToA>	[0..1]	±		399
	ExpectedCollateralDueToB <XpctdCollDueToB>	[0..1]	±		399

2.4.12 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C5 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		435
	Envelope <Envlp>	[1..1]	(External Schema)		435

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 **colr.004.001.04** **MarginCallResponseV04**

3.1 **MessageDefinition Functionality**

Scope

The MarginCallResponse message is sent by the collateral giver or its collateral manager to the collateral taker or its collateral manager or vice versa. This is a response to the MarginCallRequest message. The margin call can be accepted, fully disputed or partially disputed.

The message definition is intended for use with the ISO20022 Business Application Header.

Usage

When sent by the collateral giver the MarginCallResponse message is used to:

- fully accept the MarginCallRequest
- or partially accept the MarginCallRequest.

When sent by the collateral taker the MarginCallResponse message is used to:

- fully accept the recall of collateral
- or partially accept the recall of collateral.

Outline

The MarginCallResponseV04 MessageDefinition is composed of 9 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of the transaction as know by the instructing party.

B. Obligation

Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

C. Agreement

Agreement details for the over the counter market.

D. MarginDetailsDueToA

Provides details about the margin calculation that would be due to party A.

E. MarginDetailsDueToB

Provides details about the margin calculation that would be due to party B.

F. AgreedAmountDueToA

Provides details about the agreed amount that would be due to party A.

G. AgreedAmountDueToB

Provides details about the agreed amount that would be due to party B.

H. ResponseDetails

Provides response details about the margin call.

I. SupplementaryData

Additional information that can not 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> <MrgnCallRspn>	[1..1]			
	TransactionIdentification <TxId>	[1..1]	Text		25
	Obligation <Oblgtn>	[1..1]			25
	PartyA <PtyA>	[1..1]	±		26
	ServicingPartyA <SvcgPtyA>	[0..1]	±		26
	PartyB <PtyB>	[1..1]	±		27
	ServicingPartyB <SvcgPtyB>	[0..1]	±		27
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		27
	ExposureType <XpsrTp>	[0..1]	CodeSet		28
	ValuationDate <ValtnDt>	[1..1]	±		29
	Agreement <Agrmt>	[0..1]			29
	AgreementDetails <AgrmtDtls>	[1..1]	Text		30
	AgreementIdentification <AgrmtId>	[0..1]	Text		30
	AgreementDate <AgrmtDt>	[1..1]	Date		30
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	30
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		30
	MarginDetailsDueToA <MrgnDtlsDueToA>	[0..1]	±		30
	MarginDetailsDueToB <MrgnDtlsDueToB>	[0..1]	±		31
	AgreedAmountDueToA <AgrdAmtDueToA>	[0..1]			32
{Or	AgreedAmountDetails <AgrdAmtDtls>	[1..1]			32
	VariationMarginAmount <VartnMrgnAmt>	[1..1]	±		33
	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[0..1]	±		33
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]	±		33
	AgreedAmountDueToB <AgrdAmtDueToB>	[0..1]			34
{Or	AgreedAmountDetails <AgrdAmtDtls>	[1..1]			34
	VariationMarginAmount <VartnMrgnAmt>	[1..1]	±		34
	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[0..1]	±		35
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]	±		35
	ResponseDetails <RspnDtls>	[0..1]			35
	ResponseTypeDetails <RspnTpDtls>	[1..*]	±		36

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Description <Desc>	[0..1]	Text		36
	SupplementaryData <SplmtryData>	[0..*]	±	C5	36

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 **AnyBIC**

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

C3 **Country**

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

C4 **CurrencyAmount**

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

Note: The decimal separator is a dot.

C5 **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 **TransactionIdentification <TxId>**

Presence: [1..1]

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

Datatype: "Max35Text" on page 502

3.4.2 **Obligation <Oblgtn>**

Presence: [1..1]

Definition: Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

Obligation <Oblgtn> contains the following **Obligation4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyA <PtyA>	[1..1]	±		26
	ServicingPartyA <SvcgPtyA>	[0..1]	±		26
	PartyB <PtyB>	[1..1]	±		27
	ServicingPartyB <SvcgPtyB>	[0..1]	±		27
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		27
	ExposureType <XpsrTp>	[0..1]	CodeSet		28
	ValuationDate <ValtnDt>	[1..1]	±		29

3.4.2.1 PartyA <PtyA>

Presence: [1..1]

Definition: Defines one of the entities associated with the collateral agreement.

PartyA <PtyA> contains one of the following elements (see "PartyIdentification100Choice" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	441
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		441
Or}	NameAndAddress <NmAndAdr>	[1..1]			441
	Name <Nm>	[1..1]	Text		441
	Address <Adr>	[1..1]	±		441

3.4.2.2 ServicingPartyA <SvcgPtyA>

Presence: [0..1]

Definition: Specifies the party that is acting on behalf of party A and that offers collateral management services.

ServicingPartyA <SvcgPtyA> contains one of the following elements (see "PartyIdentification100Choice" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	441
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		441
Or}	NameAndAddress <NmAndAdr>	[1..1]			441
	Name <Nm>	[1..1]	Text		441
	Address <Adr>	[1..1]	±		441

3.4.2.3 PartyB <PtyB>

Presence: [1..1]

Definition: Defines the other entity associated with the collateral agreement.

PartyB <PtyB> contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	441
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		441
Or}	NameAndAddress <NmAndAdr>	[1..1]			441
	Name <Nm>	[1..1]	Text		441
	Address <Adr>	[1..1]	±		441

3.4.2.4 ServicingPartyB <SvcgPtyB>

Presence: [0..1]

Definition: Specifies the party that is acting on behalf of party B and that offers collateral management services.

ServicingPartyB <SvcgPtyB> contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	441
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		441
Or}	NameAndAddress <NmAndAdr>	[1..1]			441
	Name <Nm>	[1..1]	Text		441
	Address <Adr>	[1..1]	±		441

3.4.2.5 CollateralAccountIdentification <CollAcctId>

Presence: [0..1]

Definition: Provides additional information on the collateral account of the party delivering/receiving the collateral.

CollateralAccountIdentification <CollAcctId> contains the following elements (see "[CollateralAccount2](#)" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		282
	Type <Tp>	[0..1]	±		283
	Name <Nm>	[0..1]	Text		283

3.4.2.6 ExposureType <XpsrTp>

Presence: [0..1]

Definition: Specifies the underlying business area or type of trade causing the collateral movement.

Datatype: "ExposureType5Code" on page 485

CodeName	Name	Definition
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
COMM	Commodities	Trading of exchanged traded commodities.
CRDS	CreditDefaultSwap	Trading of credit default swap.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
CCIR	CrossCurrencyIRS	Cross currency interest rate swap.
CRPR	CrossProduct	Combination of various types of trades.
EQUI	Equity	Trading of equity.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	Foreign exchange trades in general.
FORW	ForwardForeignExchange	Forward foreign exchange trades.
FUTR	Futures	Related to futures trading activity.
OPTN	FXOption	Related to options trading activity.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OTCD	OTCDerivatives	OTC derivatives trading.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.

CodeName	Name	Definition
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRCP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SHSL	ShortSell	Short sale exposure.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRBD	TreasuryBonds	Trading of treasury bonds.
TRCP	TreasuryCorssProduct	Combination of treasury related exposure types.

3.4.2.7 ValuationDate <ValtnDt>

Presence: [1..1]

Definition: Indicates the close of business date on which the initiating party is valuing the margin call.

ValuationDate <ValtnDt> contains one of the following elements (see "[DateAndDateTimeChoice](#)" on [page 408](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		408
Or}	DateTime <DtTm>	[1..1]	DateTime		408

3.4.3 Agreement <Agrmt>

Presence: [0..1]

Definition: Agreement details for the over the counter market.

Agreement <Agrmt> contains the following **Agreement4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreementDetails <AgrmtDtls>	[1..1]	Text		30
	AgreementIdentification <AgrmtId>	[0..1]	Text		30
	AgreementDate <AgrmtDt>	[1..1]	Date		30
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	30
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		30

3.4.3.1 AgreementDetails <AgrmtDtls>*Presence:* [1..1]*Definition:* Full details of the supporting legal agreement under which the margin call can be issued and/or governed.*Datatype:* "Max140Text" on page 500**3.4.3.2 AgreementIdentification <AgrmtId>***Presence:* [0..1]*Definition:* Common reference to the agreement between the two counterparties.*Datatype:* "Max140Text" on page 500**3.4.3.3 AgreementDate <AgrmtDt>***Presence:* [1..1]*Definition:* Date on which the collateral agreement was signed.*Datatype:* "ISODate" on page 497**3.4.3.4 BaseCurrency <BaseCcy>***Presence:* [1..1]*Definition:* Denomination currency as specified in the collateral agreement.*Impacted by:* C1 "ActiveCurrency"*Datatype:* "ActiveCurrencyCode" on page 476**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.

3.4.3.5 AgreementFramework <AgrmtFrmwk>*Presence:* [0..1]*Definition:* Specifies the underlying master agreement.

AgreementFramework <AgrmtFrmwk> contains one of the following elements (see "AgreementFramework1Choice" on page 433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AgreementFramework <AgrmtFrmwk>	[1..1]	CodeSet		433
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		433

3.4.4 MarginDetailsDueToA <MrgnDtlsDueToA>*Presence:* [0..1]

Definition: Provides details about the margin calculation that would be due to party A.

MarginDetailsDueToA <MrgnDtlsDueToA> contains the following elements (see "MarginCall1" on page 399 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExposedAmountPartyA <XpsdAmtPtyA>	[0..1]	Amount	C1, C4	400
	ExposedAmountPartyB <XpsdAmtPtyB>	[0..1]	Amount	C1, C4	401
	ExposureConvention <XpsrCnvtn>	[0..1]	CodeSet		401
	IndependentAmountPartyA <IndpdntAmtPtyA>	[0..1]	±		401
	IndependentAmountPartyB <IndpdntAmtPtyB>	[0..1]	±		402
	MarginTerms <MrgnTerms>	[0..1]			403
{Or	MarginDetails <MrgnDtls>	[1..1]			404
	VariationMargin <VartnMrgn>	[1..1]			404
	ThresholdAmount <ThrshldAmt>	[1..1]	Amount	C1, C4	404
	ThresholdType <ThrshldTp>	[0..1]	CodeSet		405
	MinimumTransferAmount <MinTrfAmt>	[1..1]	Amount	C1, C4	405
	RoundingAmount <RndgAmt>	[1..1]	Amount	C1, C4	405
	RoundingMethod <RndgMtd>	[1..1]	CodeSet		406
	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[0..1]	±		406
Or}	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[1..1]	±		406
	CollateralBalance <CollBal>	[0..1]	±		407

3.4.5 MarginDetailsDueToB <MrgnDtlsDueToB>

Presence: [0..1]

Definition: Provides details about the margin calculation that would be due to party B.

MarginDetailsDueToB <MrgnDtIsDueToB> contains the following elements (see "[MarginCall1](#)" on page 399 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExposedAmountPartyA <XpsdAmtPtyA>	[0..1]	Amount	C1, C4	400
	ExposedAmountPartyB <XpsdAmtPtyB>	[0..1]	Amount	C1, C4	401
	ExposureConvention <XpsrCnvtn>	[0..1]	CodeSet		401
	IndependentAmountPartyA <IndpdntAmtPtyA>	[0..1]	±		401
	IndependentAmountPartyB <IndpdntAmtPtyB>	[0..1]	±		402
	MarginTerms <MrgnTerms>	[0..1]			403
{Or	MarginDetails <MrgnDtIs>	[1..1]			404
	VariationMargin <VartnMrgn>	[1..1]			404
	ThresholdAmount <ThrshldAmt>	[1..1]	Amount	C1, C4	404
	ThresholdType <ThrshldTp>	[0..1]	CodeSet		405
	MinimumTransferAmount <MinTrfAmt>	[1..1]	Amount	C1, C4	405
	RoundingAmount <RndgAmt>	[1..1]	Amount	C1, C4	405
	RoundingMethod <RndgMtd>	[1..1]	CodeSet		406
	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[0..1]	±		406
Or}	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[1..1]	±		406
	CollateralBalance <CollBal>	[0..1]	±		407

3.4.6 AgreedAmountDueToA <AgrdAmtDueToA>

Presence: [0..1]

Definition: Provides details about the agreed amount that would be due to party A.

AgreedAmountDueToA <AgrdAmtDueToA> contains one of the following **AgreedAmount1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AgreedAmountDetails <AgrdAmtDtIs>	[1..1]			32
	VariationMarginAmount <VartnMrgnAmt>	[1..1]	±		33
	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[0..1]	±		33
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]	±		33

3.4.6.1 AgreedAmountDetails <AgrdAmtDtIs>

Presence: [1..1]

Definition: Provides details about the agreed amount for the variation margin and optionally the segregated independent amount.

AgreedAmountDetails <AgrdAmtDtls> contains the following **AgreedAmount1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMarginAmount <VartnMrgnAmt>	[1..1]	±		33
	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[0..1]	±		33

3.4.6.1.1 VariationMarginAmount <VartnMrgnAmt>

Presence: [1..1]

Definition: Provides details about the agreed amount for the variation margin.

VariationMarginAmount <VartnMrgnAmt> contains the following elements (see ["Amount1"](#) on page 422 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreedAmount <AgrdAmt>	[1..1]	Amount	C1, C4	422
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		422
	AdditionalInformation <AddtlInf>	[0..1]	Text		422

3.4.6.1.2 SegregatedIndependentAmount <SgrtdIndpdntAmt>

Presence: [0..1]

Definition: Provides details about the agreed amount for the segregated independent amount.

SegregatedIndependentAmount <SgrtdIndpdntAmt> contains the following elements (see ["Amount1"](#) on page 422 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreedAmount <AgrdAmt>	[1..1]	Amount	C1, C4	422
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		422
	AdditionalInformation <AddtlInf>	[0..1]	Text		422

3.4.6.2 SegregatedIndependentAmount <SgrtdIndpdntAmt>

Presence: [1..1]

Definition: Provides details about the agreed amount for the segregated independent amount.

SegregatedIndependentAmount <SgrtdIndpdntAmt> contains the following elements (see "Amount1" on page 422 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreedAmount <AgrdAmt>	[1..1]	Amount	C1, C4	422
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		422
	AdditionalInformation <AddtlInf>	[0..1]	Text		422

3.4.7 AgreedAmountDueToB <AgrdAmtDueToB>

Presence: [0..1]

Definition: Provides details about the agreed amount that would be due to party B.

AgreedAmountDueToB <AgrdAmtDueToB> contains one of the following **AgreedAmount1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AgreedAmountDetails <AgrdAmtDtls>	[1..1]			34
	VariationMarginAmount <VartnMrgnAmt>	[1..1]	±		34
	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[0..1]	±		35
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]	±		35

3.4.7.1 AgreedAmountDetails <AgrdAmtDtls>

Presence: [1..1]

Definition: Provides details about the agreed amount for the variation margin and optionally the segregated independent amount.

AgreedAmountDetails <AgrdAmtDtls> contains the following **AgreedAmount1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMarginAmount <VartnMrgnAmt>	[1..1]	±		34
	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[0..1]	±		35

3.4.7.1.1 VariationMarginAmount <VartnMrgnAmt>

Presence: [1..1]

Definition: Provides details about the agreed amount for the variation margin.

VariationMarginAmount <VartnMrgnAmt> contains the following elements (see "Amount1" on page 422 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreedAmount <AgrdAmt>	[1..1]	Amount	C1, C4	422
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		422
	AdditionalInformation <AddtlInf>	[0..1]	Text		422

3.4.7.1.2 SegregatedIndependentAmount <SgrtdIndpdntAmt>

Presence: [0..1]

Definition: Provides details about the agreed amount for the segregated independent amount.

SegregatedIndependentAmount <SgrtdIndpdntAmt> contains the following elements (see "Amount1" on page 422 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreedAmount <AgrdAmt>	[1..1]	Amount	C1, C4	422
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		422
	AdditionalInformation <AddtlInf>	[0..1]	Text		422

3.4.7.2 SegregatedIndependentAmount <SgrtdIndpdntAmt>

Presence: [1..1]

Definition: Provides details about the agreed amount for the segregated independent amount.

SegregatedIndependentAmount <SgrtdIndpdntAmt> contains the following elements (see "Amount1" on page 422 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreedAmount <AgrdAmt>	[1..1]	Amount	C1, C4	422
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		422
	AdditionalInformation <AddtlInf>	[0..1]	Text		422

3.4.8 ResponseDetails <RspnDtls>

Presence: [0..1]

Definition: Provides response details about the margin call.

ResponseDetails <RspnDtls> contains the following **Response1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ResponseTypeDetails <RspnTpDtls>	[1..*]	±		36
	Description <Desc>	[0..1]	Text		36

3.4.8.1 ResponseTypeDetails <RspnTpDtls>

Presence: [1..*]

Definition: Provides details about the response type.

ResponseTypeDetails <RspnTpDtls> contains one of the following elements (see "ResponseType1Choice" on page 432 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		432
Or}	Proprietary <Prtry>	[1..1]	±		432

3.4.8.2 Description <Desc>

Presence: [0..1]

Definition: Provides additional details related to the margin call response.

Datatype: "Max140Text" on page 500

3.4.9 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C5 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		435
	Envelope <Envlp>	[1..1]	(External Schema)		435

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 **colr.005.001.05**

CollateralManagementCancellationRequestV05

4.1 **MessageDefinition Functionality**

Scope

The CollateralManagementCancellationRequest message is sent by:

- the collateral taker or its collateral manager to the collateral giver or its collateral manager,
- the collateral giver or its collateral manager to the collateral taker or its collateral manager

This message is used to request the cancellation of a previously sent MarginCallRequest message, MarginCallResponse message, CollateralProposal message, CollateralProposalResponse message, MarginCallDisputeNotification message or a CollateralSubstitutionRequest message.

The message definition is intended for use with the ISO20022 Business Application Header.

Usage

The CollateralManagementCancellationRequest message is used to request the cancellation of a collateral message. When requesting the cancellation of a message there must be a cancellation reason specified.

When the CollateralManagementCancellationRequest message is used to cancel a collateral message the reference of the original message must be specified. The rejection or acceptance of a CollateralManagementCancellationRequest message is made using a CollateralManagementCancellationStatus message.

Outline

The CollateralManagementCancellationRequestV05 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. Reference

Reference to the message advised to be cancelled.

B. Obligation

Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

C. CancellationReason

It is used to detail the reason for the cancellation of a previously sent request.

D. 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> <CollMgmtCxlReq>	[1..1]			
	Reference <Ref>	[1..1]			40
{Or	ClientCollateralInstructionIdentification <ClntCollInstrId>	[1..1]	Text		41
Or	ClientCollateralTransactionIdentification <ClntCollTxId>	[1..1]	Text		41
Or	CollateralProposalIdentification <CollPrpsId>	[1..1]	Text		42
Or	CollateralProposalResponseIdentification <CollPrpsRspnId>	[1..1]	Text		42
Or	CollateralSubstitutionConfirmationIdentification <CollSbsttnConfId>	[1..1]	Text		42
Or	CollateralSubstitutionRequestIdentification <CollSbsttnReqId>	[1..1]	Text		42
Or	CollateralSubstitutionResponseIdentification <CollSbsttnRspnId>	[1..1]	Text		42
Or	CommonTransactionIdentification <CmonTxId>	[1..1]	Text		42
Or	DisputeNotificationIdentification <DsptNtfctnId>	[1..1]	Text		42
Or	InterestPaymentRequestIdentification <IntrstPmtReqId>	[1..1]	Text		42
Or	InterestPaymentResponseIdentification <IntrstPmtRspnId>	[1..1]	Text		43
Or	InterestPaymentStatementIdentification <IntrstPmtStmntId>	[1..1]	Text		43
Or	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		43
Or	MarginCallResponseIdentification <MrgnCallRspnId>	[1..1]	Text		43
Or	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[1..1]	Text		43
Or}	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[1..1]	Text		43
	Obligation <Oblgtn>	[1..1]			43
	PartyA <PtyA>	[1..1]			45
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	45
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		45
Or}	NameAndAddress <NmAndAdr>	[1..1]			46
	Name <Nm>	[1..1]	Text		46
	Address <Adr>	[1..1]	±		46
	ServicingPartyA <SvcgPtyA>	[0..1]			46
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	47
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		47

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	NameAndAddress <NmAndAdr>	[1..1]			47
	Name <Nm>	[1..1]	Text		48
	Address <Adr>	[1..1]	±		48
	PartyB <PtyB>	[1..1]			48
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	48
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		49
Or}	NameAndAddress <NmAndAdr>	[1..1]			49
	Name <Nm>	[1..1]	Text		49
	Address <Adr>	[1..1]	±		49
	ServicingPartyB <SvcgPtyB>	[0..1]			50
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	50
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		50
Or}	NameAndAddress <NmAndAdr>	[1..1]			51
	Name <Nm>	[1..1]	Text		51
	Address <Adr>	[1..1]	±		51
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		51
	ExposureType <XpsrTp>	[0..1]	CodeSet		52
	CollateralTransactionType <CollTxTp>	[0..1]			53
{Or	Code <Cd>	[1..1]	CodeSet		53
Or}	Proprietary <Prtry>	[1..1]	±		54
	CollateralSide <CollSd>	[0..1]	CodeSet		54
	ExposureAmount <XpsrAmt>	[0..1]	±		54
	ValuationDate <ValtnDt>	[0..1]	±		55
	ClosingDate <ClsgDt>	[0..1]			55
{Or	Date <Dt>	[1..1]	±		55
Or}	Code <Cd>	[1..1]			56
{Or	Code <Cd>	[1..1]	CodeSet		56
Or}	Proprietary <Prtry>	[1..1]	±		56
	RequestedExecutionDate <ReqdExctnDt>	[0..1]	±		56
	CancellationReason <CxlRsn>	[1..1]			57
	AdditionalInformation <AddtlInf>	[0..1]	Text		57

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	CancellationReasonCode <CxIRsnCd>	[1..1]	±		57
	SupplementaryData <SplmtryData>	[0..*]	±	C5	57

4.3 Constraints

C1 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.

C2 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.

C3 Country

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

C4 CurrencyAmount

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

Note: The decimal separator is a dot.

C5 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 Reference <Ref>

Presence: [1..1]

Definition: Reference to the message advised to be cancelled.

Reference <Ref> contains one of the following **Reference3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClientCollateralInstructionIdentification <CIntCollInstrId>	[1..1]	Text		41
Or	ClientCollateralTransactionIdentification <CIntCollTxId>	[1..1]	Text		41
Or	CollateralProposalIdentification <CollPrpsId>	[1..1]	Text		42
Or	CollateralProposalResponseIdentification <CollPrpsRspnId>	[1..1]	Text		42
Or	CollateralSubstitutionConfirmationIdentification <CollSbsttnConfId>	[1..1]	Text		42
Or	CollateralSubstitutionRequestIdentification <CollSbsttnReqId>	[1..1]	Text		42
Or	CollateralSubstitutionResponseIdentification <CollSbsttnRspnId>	[1..1]	Text		42
Or	CommonTransactionIdentification <CmonTxId>	[1..1]	Text		42
Or	DisputeNotificationIdentification <DsptNtfctnId>	[1..1]	Text		42
Or	InterestPaymentRequestIdentification <IntrstPmtReqId>	[1..1]	Text		42
Or	InterestPaymentResponseIdentification <IntrstPmtRspnId>	[1..1]	Text		43
Or	InterestPaymentStatementIdentification <IntrstPmtStmntId>	[1..1]	Text		43
Or	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		43
Or	MarginCallResponseIdentification <MrgnCallRspnId>	[1..1]	Text		43
Or	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[1..1]	Text		43
Or}	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[1..1]	Text		43

4.4.1.1 ClientCollateralInstructionIdentification <CIntCollInstrId>

Presence: [1..1]

Definition: Unique reference identifying the collateral management instruction from the client's point of view.

Datatype: "Max35Text" on page 502

4.4.1.2 ClientCollateralTransactionIdentification <CIntCollTxId>

Presence: [1..1]

Definition: Unique reference identifying the collateral management transaction from the client's point of view. Present in case of a decrease.

Datatype: "Max35Text" on page 502

4.4.1.3 CollateralProposalIdentification <CollPrpslId>

Presence: [1..1]

Definition: Unique identifier of the collateral proposal.

Datatype: "Max35Text" on page 502

4.4.1.4 CollateralProposalResponseIdentification <CollPrpslRspnId>

Presence: [1..1]

Definition: Unique identifier of the collateral proposal response.

Datatype: "Max35Text" on page 502

4.4.1.5 CollateralSubstitutionConfirmationIdentification <CollSbstitnConfId>

Presence: [1..1]

Definition: Unique identifier of the collateral substitution confirmation.

Datatype: "Max35Text" on page 502

4.4.1.6 CollateralSubstitutionRequestIdentification <CollSbstitnReqId>

Presence: [1..1]

Definition: Unique identifier of the collateral substitution request.

Datatype: "Max35Text" on page 502

4.4.1.7 CollateralSubstitutionResponseIdentification <CollSbstitnRspnId>

Presence: [1..1]

Definition: Unique identifier of the collateral substitution response.

Datatype: "Max35Text" on page 502

4.4.1.8 CommonTransactionIdentification <CmonTxId>

Presence: [1..1]

Definition: Unique identification (UTI) agreed upon by the two trade counterparties to identify the trade.

Datatype: "Max52Text" on page 502

4.4.1.9 DisputeNotificationIdentification <DsptNtfctnId>

Presence: [1..1]

Definition: Unique identifier of the dispute notification.

Datatype: "Max35Text" on page 502

4.4.1.10 InterestPaymentRequestIdentification <IntrstPmtReqId>

Presence: [1..1]

Definition: Unique identifier of the interest payment request.

Datatype: "Max35Text" on page 502

4.4.1.11 InterestPaymentResponseIdentification <IntrstPmtRspnId>

Presence: [1..1]

Definition: Unique identifier of the interest payment response.

Datatype: "Max35Text" on page 502

4.4.1.12 InterestPaymentStatementIdentification <IntrstPmtStmntId>

Presence: [1..1]

Definition: Unique identifier of the interest payment statement.

Datatype: "Max35Text" on page 502

4.4.1.13 MarginCallRequestIdentification <MrgnCallReqId>

Presence: [1..1]

Definition: Unique identifier of the margin call request.

Datatype: "Max35Text" on page 502

4.4.1.14 MarginCallResponseIdentification <MrgnCallRspnId>

Presence: [1..1]

Definition: Unique identifier of the margin call response.

Datatype: "Max35Text" on page 502

**4.4.1.15 TripartyAgentServiceProviderCollateralInstructionIdentification
<TrptyAgtSvcPrvdrCollInstrId>**

Presence: [1..1]

Definition: Reference assigned to the instruction by the triparty-agent/service-provider.

Datatype: "Max35Text" on page 502

**4.4.1.16 TripartyAgentServiceProviderCollateralTransactionIdentification
<TrptyAgtSvcPrvdrCollTxId>**

Presence: [1..1]

Definition: Unique reference identifying the triparty-agent/service-provider collateral management transaction from the triparty-agent's/service-provider's point of view.

Datatype: "Max35Text" on page 502

4.4.2 Obligation <Oblgtn>

Presence: [1..1]

Definition: Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

Obligation <Oblgtn> contains the following **Obligation7** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyA <PtyA>	[1..1]			45
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	45
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		45
Or}	NameAndAddress <NmAndAdr>	[1..1]			46
	Name <Nm>	[1..1]	Text		46
	Address <Adr>	[1..1]	±		46
	ServicingPartyA <SvcgPtyA>	[0..1]			46
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	47
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		47
Or}	NameAndAddress <NmAndAdr>	[1..1]			47
	Name <Nm>	[1..1]	Text		48
	Address <Adr>	[1..1]	±		48
	PartyB <PtyB>	[1..1]			48
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	48
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		49
Or}	NameAndAddress <NmAndAdr>	[1..1]			49
	Name <Nm>	[1..1]	Text		49
	Address <Adr>	[1..1]	±		49
	ServicingPartyB <SvcgPtyB>	[0..1]			50
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	50
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		50
Or}	NameAndAddress <NmAndAdr>	[1..1]			51
	Name <Nm>	[1..1]	Text		51
	Address <Adr>	[1..1]	±		51
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		51
	ExposureType <XpsrTp>	[0..1]	CodeSet		52
	CollateralTransactionType <CollTxTp>	[0..1]			53
{Or	Code <Cd>	[1..1]	CodeSet		53
Or}	Proprietary <Prtry>	[1..1]	±		54
	CollateralSide <CollSd>	[0..1]	CodeSet		54
	ExposureAmount <XpsrAmt>	[0..1]	±		54

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ValuationDate <ValtnDt>	[0..1]	±		55
	ClosingDate <ClsqDt>	[0..1]			55
{Or	Date <Dt>	[1..1]	±		55
Or}	Code <Cd>	[1..1]			56
{Or	Code <Cd>	[1..1]	CodeSet		56
Or}	Proprietary <Prtry>	[1..1]	±		56
	RequestedExecutionDate <ReqdExctnDt>	[0..1]	±		56

4.4.2.1 PartyA <PtyA>

Presence: [1..1]

Definition: One of the entities associated with the collateral agreement

PartyA <PtyA> contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	45
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		45
Or}	NameAndAddress <NmAndAdr>	[1..1]			46
	Name <Nm>	[1..1]	Text		46
	Address <Adr>	[1..1]	±		46

4.4.2.1.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

Impacted by: C2 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 498

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.

4.4.2.1.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

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

ProprietaryIdentification <PrtryId> contains the following elements (see "[GenericIdentification36](#)" on page 414 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		414
	Issuer <Issr>	[1..1]	Text		414
	SchemeName <SchmeNm>	[0..1]	Text		414

4.4.2.1.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

NameAndAddress <NmAndAdr> contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		46
	Address <Adr>	[1..1]	±		46

4.4.2.1.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: "[Max70Text](#)" on page 502

4.4.2.1.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see "[PostalAddress2](#)" on page 473 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		473
	PostCodeIdentification <PstCdId>	[1..1]	Text		473
	TownName <TwnNm>	[1..1]	Text		473
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		473
	Country <Ctry>	[1..1]	CodeSet	C3	474

4.4.2.2 ServicingPartyA <SvcgPtyA>

Presence: [0..1]

Definition: Party that is acting on behalf of party A and that offers collateral management services.

ServicingPartyA <SvcgPtyA> contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	47
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		47
Or}	NameAndAddress <NmAndAdr>	[1..1]			47
	Name <Nm>	[1..1]	Text		48
	Address <Adr>	[1..1]	±		48

4.4.2.2.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

Impacted by: C2 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 498

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.

4.4.2.2.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

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

ProprietaryIdentification <PrtryId> contains the following elements (see "GenericIdentification36" on page 414 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		414
	Issuer <Issr>	[1..1]	Text		414
	SchemeName <SchmeNm>	[0..1]	Text		414

4.4.2.2.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

NameAndAddress <NmAndAdr> contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		48
	Address <Adr>	[1..1]	±		48

4.4.2.2.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: "Max70Text" on page 502

4.4.2.2.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see "PostalAddress2" on page 473 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		473
	PostCodeIdentification <PstCdId>	[1..1]	Text		473
	TownName <TwnNm>	[1..1]	Text		473
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		473
	Country <Ctry>	[1..1]	CodeSet	C3	474

4.4.2.3 PartyB <PtyB>

Presence: [1..1]

Definition: Other entity associated with the collateral agreement

PartyB <PtyB> contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	48
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		49
Or}	NameAndAddress <NmAndAdr>	[1..1]			49
	Name <Nm>	[1..1]	Text		49
	Address <Adr>	[1..1]	±		49

4.4.2.3.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

Impacted by: C2 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 498

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.

4.4.2.3.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

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

ProprietaryIdentification <PrtryId> contains the following elements (see "GenericIdentification36" on page 414 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		414
	Issuer <Issr>	[1..1]	Text		414
	SchemeName <SchmeNm>	[0..1]	Text		414

4.4.2.3.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

NameAndAddress <NmAndAdr> contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		49
	Address <Adr>	[1..1]	±		49

4.4.2.3.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: "Max70Text" on page 502

4.4.2.3.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see "PostalAddress2" on page 473 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		473
	PostCodeIdentification <PstCdId>	[1..1]	Text		473
	TownName <TwnNm>	[1..1]	Text		473
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		473
	Country <Ctry>	[1..1]	CodeSet	C3	474

4.4.2.4 ServicingPartyB <SvcgPtyB>

Presence: [0..1]

Definition: Party that is acting on behalf of party B and that offers collateral management services.

ServicingPartyB <SvcgPtyB> contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	50
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		50
Or}	NameAndAddress <NmAndAdr>	[1..1]			51
	Name <Nm>	[1..1]	Text		51
	Address <Adr>	[1..1]	±		51

4.4.2.4.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

Impacted by: C2 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 498

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.

4.4.2.4.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

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

ProprietaryIdentification <PrtryId> contains the following elements (see "[GenericIdentification36](#)" on page 414 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		414
	Issuer <Issr>	[1..1]	Text		414
	SchemeName <SchmeNm>	[0..1]	Text		414

4.4.2.4.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

NameAndAddress <NmAndAdr> contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		51
	Address <Adr>	[1..1]	±		51

4.4.2.4.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: "[Max70Text](#)" on page 502

4.4.2.4.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see "[PostalAddress2](#)" on page 473 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		473
	PostCodeIdentification <PstCdId>	[1..1]	Text		473
	TownName <TwnNm>	[1..1]	Text		473
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		473
	Country <Ctry>	[1..1]	CodeSet	C3	474

4.4.2.5 CollateralAccountIdentification <CollAcctId>

Presence: [0..1]

Definition: Provides additional information on the collateral account of the party delivering/receiving the collateral.

CollateralAccountIdentification <CollAcctId> contains the following elements (see "CollateralAccount3" on page 281 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		282
	Type <Tp>	[0..1]	±		282
	Name <Nm>	[0..1]	Text		282

4.4.2.6 ExposureType <XpsrTp>

Presence: [0..1]

Definition: Underlying business area or type of trade causing the collateral movement.

Datatype: "ExposureType5Code" on page 485

CodeName	Name	Definition
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
COMM	Commodities	Trading of exchanged traded commodities.
CRDS	CreditDefaultSwap	Trading of credit default swap.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
CCIR	CrossCurrencyIRS	Cross currency interest rate swap.
CRPR	CrossProduct	Combination of various types of trades.
EQUI	Equity	Trading of equity.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	Foreign exchange trades in general.
FORW	ForwardForeignExchange	Forward foreign exchange trades.

CodeName	Name	Definition
FUTR	Futures	Related to futures trading activity.
OPTN	FXOption	Related to options trading activity.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OTCD	OTCDerivatives	OTC derivatives trading.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRCP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SHSL	ShortSell	Short sale exposure.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRBD	TreasuryBonds	Trading of treasury bonds.
TRCP	TreasuryCorssProduct	Combination of treasury related exposure types.

4.4.2.7 CollateralTransactionType <CollTxTp>

Presence: [0..1]

Definition: Type of collateral instruction.

CollateralTransactionType <CollTxTp> contains one of the following **CollateralTransactionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		53
Or}	Proprietary <Prtry>	[1..1]	±		54

4.4.2.7.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the type of collateral instruction as a code.

Datatype: "CollateralTransactionType1Code" on page 481

CodeName	Name	Definition
AADJ	AllocationModeAdjustment	Automatic/manual settlement adjustment to change the allocation mode from manual to automatic or vice versa.
CDTA	ClosingDateAdjustment	Change of the closing date.
CADJ	CollateralAdjustment	Change to collateral. Used when collateral giver manually allocates the securities to the transaction.
DADJ	DataAdjustment	Change of other data.
DBVT	DeliveredByValue	Delivery by value (DBV) transaction.
INIT	Initiation	Creation of a Collateral Management Transaction.
MADJ	MarginAdjustment	Change to margin.
PADJ	PrincipalExposureAdjustment	Change of principal/exposure adjustment
RATA	RateAdjustment	Change of rate.
TERM	Termination	Closing of the Collateral Management Transaction.

4.4.2.7.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary identification of additional information about the processed instruction.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		414
	Issuer <Issr>	[1..1]	Text		414
	SchemeName <SchmeNm>	[0..1]	Text		414

4.4.2.8 CollateralSide <CollSd>

Presence: [0..1]

Definition: Specifies whether the client is the collateral taker or giver.

Datatype: "[CollateralRole1Code](#)" on page 480

CodeName	Name	Definition
GIVE	CollateralGiver	Collateral giver.
TAKE	CollateralTaker	Collateral taker.

4.4.2.9 ExposureAmount <XpsrAmt>

Presence: [0..1]

Definition: Amount of the principal.

ExposureAmount <XpsrAmt> contains the following elements (see "[AmountAndDirection20](#)" on page 285 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C6	285
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		285

4.4.2.10 ValuationDate <ValtnDt>

Presence: [0..1]

Definition: Close of business date on which the initiating party is valuing the margin call.

ValuationDate <ValtnDt> contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		408
Or}	DateTime <DtTm>	[1..1]	DateTime		408

4.4.2.11 ClosingDate <ClsgDt>

Presence: [0..1]

Definition: Closing date/time or maturity date/time of the transaction.

ClosingDate <ClsgDt> contains one of the following **ClosingDate4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		55
Or}	Code <Cd>	[1..1]			56
{Or	Code <Cd>	[1..1]	CodeSet		56
Or}	Proprietary <Prtry>	[1..1]	±		56

4.4.2.11.1 Date <Dt>

Presence: [1..1]

Definition: Closing date is defined as a choice between a date or a date and time format.

Date <Dt> contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		408
Or}	DateTime <DtTm>	[1..1]	DateTime		408

4.4.2.11.2 Code <Cd>*Presence:* [1..1]*Definition:* Closing date is defined using a code or data source scheme.**Code <Cd>** contains one of the following **Date3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		56
Or}	Proprietary <Prtry>	[1..1]	±		56

4.4.2.11.2.1 Code <Cd>*Presence:* [1..1]*Definition:* Date is defined using a code.*Datatype:* "DateType2Code" on page 483

CodeName	Name	Definition
OPEN	Open	Open-dated, which indicates that the date has not been established.

4.4.2.11.2.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Date is determined using a data source scheme and a code.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		414
	Issuer <Issr>	[1..1]	Text		414
	SchemeName <SchmeNm>	[0..1]	Text		414

4.4.2.12 RequestedExecutionDate <ReqdExctnDt>*Presence:* [0..1]*Definition:* Date/time at which the instructing party requests the instruction to be executed.**RequestedExecutionDate <ReqdExctnDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		408
Or}	DateTime <DtTm>	[1..1]	DateTime		408

4.4.3 CancellationReason <CxIRsn>

Presence: [1..1]

Definition: It is used to detail the reason for the cancellation of a previously sent request.

CancellationReason <CxIRsn> contains the following **CollateralCancellationReason1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AdditionalInformation <AddtlInf>	[0..1]	Text		57
	CancellationReasonCode <CxIRsnCd>	[1..1]	±		57

4.4.3.1 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Allows to provides additional information on the cancellation reason.

Datatype: "Max35Text" on page 502

4.4.3.2 CancellationReasonCode <CxIRsnCd>

Presence: [1..1]

Definition: Allows to provide a cancellation reason using a code or proprietary reason.

CancellationReasonCode <CxIRsnCd> contains one of the following elements (see "CollateralCancellationType1Choice" on page 471 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		471
Or}	Proprietary <Prtry>	[1..1]	±		472

4.4.4 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C5 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		435
	Envelope <Envlp>	[1..1]	(External Schema)		435

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 **colr.006.001.04**

CollateralManagementCancellationStatusV04

5.1 **MessageDefinition Functionality**

Scope

The CollateralManagementCancellationStatus message is sent by:

- the collateral taker or its collateral manager to the collateral giver or its collateral manager, or
- the collateral giver or its collateral manager to the collateral taker or its collateral manager.

This message is used to provide the status of accepted or rejected for the CollateralManagementCancellationRequest message previously received.

The message definition is intended for use with the ISO20022 Business Application Header.

Usage

The CollateralManagementCancellationStatus message can be sent to provide a status for a previously received CollateralManagementCancellationRequest message.

Outline

The CollateralManagementCancellationStatusV04 MessageDefinition is composed of 5 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of the transaction as know by the instructing party.

B. Reference

Provides reference to the previous received message.

C. Obligation

Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

D. CancellationStatus

Provides status details of the collateral cancellation message.

E. SupplementaryData

Additional information that can not 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> <CollMgmtCxlSts>	[1..1]			
	TransactionIdentification <TxId>	[1..1]	Text		61
	Reference <Ref>	[1..1]			61
	CollateralMessageCancellationRequestIdentification <CollMsgCxlReqId>	[1..1]	Text		61
	Obligation <Oblgtn>	[1..1]			61
	PartyA <PtyA>	[1..1]	±		62
	ServicingPartyA <SvcgPtyA>	[0..1]	±		62
	PartyB <PtyB>	[1..1]	±		63
	ServicingPartyB <SvcgPtyB>	[0..1]	±		63
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		63
	ExposureType <XpsrTp>	[0..1]	CodeSet		64
	ValuationDate <ValtnDt>	[1..1]	±		65
	CancellationStatus <CxlSts>	[1..1]		C3	65
	CollateralStatusCode <CollStsCd>	[1..1]	CodeSet		66
	AdditionalInformation <AddtlInf>	[0..1]	Text		66
	RejectionDetails <RjctnDtls>	[0..1]			66
	RejectedReason <RjctdRsn>	[1..1]	CodeSet		66
	AdditionalInformation <AddtlInf>	[0..1]	Text		67
	SupplementaryData <SplmtryData>	[0..*]	±	C4	67

5.3 Constraints

C1 AnyBIC

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

C2 Country

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

C3 StatusRejectionReasonRule

If Collateral StatusCode equals Rejected then RejectionDetails must be present.

C4 SupplementaryDataRule

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

5.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

5.4.1 TransactionIdentification <TxId>

Presence: [1..1]

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

Datatype: "Max35Text" on page 502

5.4.2 Reference <Ref>

Presence: [1..1]

Definition: Provides reference to the previous received message.

Reference <Ref> contains the following **Reference16** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralMessageCancellationRequestIdentification <CollMsgCxlReqId>	[1..1]	Text		61

5.4.2.1 CollateralMessageCancellationRequestIdentification <CollMsgCxlReqId>

Presence: [1..1]

Definition: Identification of the collateral message cancellation request.

Datatype: "Max35Text" on page 502

5.4.3 Obligation <Oblgtn>

Presence: [1..1]

Definition: Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

Obligation <Oblgtn> contains the following **Obligation4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyA <PtyA>	[1..1]	±		62
	ServicingPartyA <SvcgPtyA>	[0..1]	±		62
	PartyB <PtyB>	[1..1]	±		63
	ServicingPartyB <SvcgPtyB>	[0..1]	±		63
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		63
	ExposureType <XpsrTp>	[0..1]	CodeSet		64
	ValuationDate <ValtnDt>	[1..1]	±		65

5.4.3.1 PartyA <PtyA>

Presence: [1..1]

Definition: Defines one of the entities associated with the collateral agreement.

PartyA <PtyA> contains one of the following elements (see "PartyIdentification100Choice" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	441
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		441
Or}	NameAndAddress <NmAndAdr>	[1..1]			441
	Name <Nm>	[1..1]	Text		441
	Address <Adr>	[1..1]	±		441

5.4.3.2 ServicingPartyA <SvcgPtyA>

Presence: [0..1]

Definition: Specifies the party that is acting on behalf of party A and that offers collateral management services.

ServicingPartyA <SvcgPtyA> contains one of the following elements (see "PartyIdentification100Choice" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	441
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		441
Or}	NameAndAddress <NmAndAdr>	[1..1]			441
	Name <Nm>	[1..1]	Text		441
	Address <Adr>	[1..1]	±		441

5.4.3.3 PartyB <PtyB>

Presence: [1..1]

Definition: Defines the other entity associated with the collateral agreement.

PartyB <PtyB> contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	441
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		441
Or}	NameAndAddress <NmAndAdr>	[1..1]			441
	Name <Nm>	[1..1]	Text		441
	Address <Adr>	[1..1]	±		441

5.4.3.4 ServicingPartyB <SvcgPtyB>

Presence: [0..1]

Definition: Specifies the party that is acting on behalf of party B and that offers collateral management services.

ServicingPartyB <SvcgPtyB> contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	441
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		441
Or}	NameAndAddress <NmAndAdr>	[1..1]			441
	Name <Nm>	[1..1]	Text		441
	Address <Adr>	[1..1]	±		441

5.4.3.5 CollateralAccountIdentification <CollAcctId>

Presence: [0..1]

Definition: Provides additional information on the collateral account of the party delivering/receiving the collateral.

CollateralAccountIdentification <CollAcctId> contains the following elements (see "[CollateralAccount2](#)" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		282
	Type <Tp>	[0..1]	±		283
	Name <Nm>	[0..1]	Text		283

5.4.3.6 ExposureType <XpsrTp>*Presence:* [0..1]*Definition:* Specifies the underlying business area or type of trade causing the collateral movement.*Datatype:* "ExposureType5Code" on page 485

CodeName	Name	Definition
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
COMM	Commodities	Trading of exchanged traded commodities.
CRDS	CreditDefaultSwap	Trading of credit default swap.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
CCIR	CrossCurrencyIRS	Cross currency interest rate swap.
CRPR	CrossProduct	Combination of various types of trades.
EQUI	Equity	Trading of equity.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	Foreign exchange trades in general.
FORW	ForwardForeignExchange	Forward foreign exchange trades.
FUTR	Futures	Related to futures trading activity.
OPTN	FXOption	Related to options trading activity.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OTCD	OTCDerivatives	OTC derivatives trading.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.

CodeName	Name	Definition
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRCP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SHSL	ShortSell	Short sale exposure.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRBD	TreasuryBonds	Trading of treasury bonds.
TRCP	TreasuryCorssProduct	Combination of treasury related exposure types.

5.4.3.7 ValuationDate <ValtnDt>

Presence: [1..1]

Definition: Indicates the close of business date on which the initiating party is valuing the margin call.

ValuationDate <ValtnDt> contains one of the following elements (see "[DateAndDateTimeChoice](#)" on [page 408](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		408
Or}	DateTime <DtTm>	[1..1]	DateTime		408

5.4.4 CancellationStatus <CxISts>

Presence: [1..1]

Definition: Provides status details of the collateral cancellation message.

Impacted by: [C3 "StatusRejectionReasonRule"](#)

CancellationStatus <CxISts> contains the following **CollateralCancellationStatus1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralStatusCode <CollStsCd>	[1..1]	CodeSet		66
	AdditionalInformation <AddtlInf>	[0..1]	Text		66
	RejectionDetails <RjctnDtls>	[0..1]			66
	RejectedReason <RjctdRsn>	[1..1]	CodeSet		66
	AdditionalInformation <AddtlInf>	[0..1]	Text		67

Constraints

- **StatusRejectionReasonRule**

If Collateral StatusCode equals Rejected then RejectionDetails must be present.

On Condition

/CollateralStatusCode is equal to value 'Rejected'

Following Must be True

/RejectionDetails Must be present

5.4.4.1 CollateralStatusCode <CollStsCd>

Presence: [1..1]

Definition: Allows to provide a cancellation status using a code or a proprietary status.

Datatype: "Status4Code" on page 496

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

5.4.4.2 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information on the status of the CollateralManagementCancellationRequest message.

Datatype: "Max35Text" on page 502

5.4.4.3 RejectionDetails <RjctnDtls>

Presence: [0..1]

Definition: Provides rejection reason and optional additional information.

RejectionDetails <RjctnDtls> contains the following **RejectionStatus2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	RejectedReason <RjctdRsn>	[1..1]	CodeSet		66
	AdditionalInformation <AddtlInf>	[0..1]	Text		67

5.4.4.3.1 RejectedReason <RjctdRsn>

Presence: [1..1]

Definition: Provides the rejection reason using a code.

Datatype: "RejectionReasonV021Code" on page 494

CodeName	Name	Definition
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
EVNM	UnrecognisedIdentification	Unrecognised event number.

CodeName	Name	Definition
UKWN	UnknownSymbol	Financial instrument's symbol has not been recognized.
ICOL	InsufficientCollateral	Insufficient collateral proposed.
CONL	ConcentrationLimitExceeded	Concentration limit was exceeded.
ELIG	NonEligibleSecurity	Security is not eligible.
INID	InvalidIdentification	Instruction contains an invalid message identification, identification is unknown.
OTHR	Other	Other. See Narrative.

5.4.4.3.2 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Allows to provides additional information to the rejection reason code.

Datatype: "Max35Text" on page 502

5.4.5 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C4 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		435
	Envelope <Envlp>	[1..1]	(External Schema)		435

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 **colr.007.001.05** **CollateralProposalV05**

6.1 **MessageDefinition Functionality**

Scope

The CollateralProposal message is sent by the collateral giver or its collateral manager to the collateral taker or its collateral manager, to propose the collateral to be delivered. This message is sent once the Margin Call is agreed or partially agreed and can be used for new collateral at the initiation of an exposure or for additional collateral for variation of an existing exposure. This message is used for both initial collateral proposal and subsequent counter proposals.

The message definition is intended for use with the ISO20022 Business Application Header.

Usage

This message is sent once the Margin Call is agreed or partially agreed and can be used for new collateral at the initiation of an exposure or for additional collateral for variation of an existing exposure. The collateral proposal can include securities, cash and other types of collateral.

Outline

The CollateralProposalV05 MessageDefinition is composed of 5 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of the transaction as know by the instructing party.

B. Obligation

Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

C. Agreement

Agreement details for the over the counter market.

D. TypeAndDetails

Indicates whether this is an initial or counter proposal.

E. SupplementaryData

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

6.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <CollPrpsl>	[1..1]			
	TransactionIdentification <TxId>	[1..1]	Text		71
	Obligation <Oblgtn>	[1..1]			71
	PartyA <PtyA>	[1..1]	±		71
	ServicingPartyA <SvcgPtyA>	[0..1]	±		72
	PartyB <PtyB>	[1..1]	±		72
	ServicingPartyB <SvcgPtyB>	[0..1]	±		73
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		73
	ExposureType <XpsrTp>	[0..1]	CodeSet		73
	ValuationDate <ValtnDt>	[1..1]	±		75
	Agreement <Agrmt>	[0..1]			75
	AgreementDetails <AgrmtDtls>	[1..1]	Text		75
	AgreementIdentification <AgrmtId>	[0..1]	Text		75
	AgreementDate <AgrmtDt>	[1..1]	Date		75
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	76
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		76
	TypeAndDetails <TpAndDtls>	[1..1]			76
	CollateralProposalType <CollPrpslTp>	[1..1]	CodeSet		76
	CollateralProposal <CollPrpsl>	[1..1]	±		77
	SupplementaryData <SplmtryData>	[0..*]	±	C15	77

6.3 Constraints

C1 ActiveCurrency

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

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 AdditonalDetailsGuideline

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

C4 AnyBIC

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

C5 Country

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

C6 CurrencyAmount

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

Note: The decimal separator is a dot.

C7 DepositoryGuideline

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

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

C8 DepositoryGuideline

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

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

C9 DescriptionPresenceRule

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

C10 DescriptionUsageRule

Description must be used alone as the last resort.

C11 IBAN

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

C12 ISINGuideline

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

C13 ISINPresenceRule

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

C14 OtherIdentificationPresenceRule

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

C15 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 TransactionIdentification <TxId>

Presence: [1..1]

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

Datatype: "Max35Text" on page 502

6.4.2 Obligation <Oblgtn>

Presence: [1..1]

Definition: Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

Obligation <Oblgtn> contains the following **Obligation5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyA <PtyA>	[1..1]	±		71
	ServicingPartyA <SvcgPtyA>	[0..1]	±		72
	PartyB <PtyB>	[1..1]	±		72
	ServicingPartyB <SvcgPtyB>	[0..1]	±		73
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		73
	ExposureType <XpsrTp>	[0..1]	CodeSet		73
	ValuationDate <ValtnDt>	[1..1]	±		75

6.4.2.1 PartyA <PtyA>

Presence: [1..1]

Definition: Defines one of the entities associated with the collateral agreement.

PartyA <PtyA> contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	441
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		441
Or}	NameAndAddress <NmAndAdr>	[1..1]			441
	Name <Nm>	[1..1]	Text		441
	Address <Adr>	[1..1]	±		441

6.4.2.2 ServicingPartyA <SvcgPtyA>

Presence: [0..1]

Definition: Specifies the party that is acting on behalf of party A and that offers collateral management services.

ServicingPartyA <SvcgPtyA> contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	441
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		441
Or}	NameAndAddress <NmAndAdr>	[1..1]			441
	Name <Nm>	[1..1]	Text		441
	Address <Adr>	[1..1]	±		441

6.4.2.3 PartyB <PtyB>

Presence: [1..1]

Definition: Defines the other entity associated with the collateral agreement.

PartyB <PtyB> contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	441
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		441
Or}	NameAndAddress <NmAndAdr>	[1..1]			441
	Name <Nm>	[1..1]	Text		441
	Address <Adr>	[1..1]	±		441

6.4.2.4 ServicingPartyB <SvcgPtyB>

Presence: [0..1]

Definition: Specifies the party that is acting on behalf of party B and that offers collateral management services.

ServicingPartyB <SvcgPtyB> contains one of the following elements (see "PartyIdentification100Choice" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	441
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		441
Or}	NameAndAddress <NmAndAdr>	[1..1]			441
	Name <Nm>	[1..1]	Text		441
	Address <Adr>	[1..1]	±		441

6.4.2.5 CollateralAccountIdentification <CollAcctId>

Presence: [0..1]

Definition: Provides additional information on the collateral account of the party delivering/receiving the collateral.

CollateralAccountIdentification <CollAcctId> contains the following elements (see "CollateralAccount3" on page 281 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		282
	Type <Tp>	[0..1]	±		282
	Name <Nm>	[0..1]	Text		282

6.4.2.6 ExposureType <XpsrTp>

Presence: [0..1]

Definition: Specifies the underlying business area or type of trade causing the collateral movement.

Datatype: "ExposureType5Code" on page 485

CodeName	Name	Definition
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
COMM	Commodities	Trading of exchanged traded commodities.

CodeName	Name	Definition
CRDS	CreditDefaultSwap	Trading of credit default swap.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
CCIR	CrossCurrencyIRS	Cross currency interest rate swap.
CRPR	CrossProduct	Combination of various types of trades.
EQUI	Equity	Trading of equity.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	Foreign exchange trades in general.
FORW	ForwardForeignExchange	Forward foreign exchange trades.
FUTR	Futures	Related to futures trading activity.
OPTN	FXOption	Related to options trading activity.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OTCD	OTCDerivatives	OTC derivatives trading.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SHSL	ShortSell	Short sale exposure.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRBD	TreasuryBonds	Trading of treasury bonds.

CodeName	Name	Definition
TRCP	TreasuryCorssProduct	Combination of treasury related exposure types.

6.4.2.7 ValuationDate <ValtnDt>

Presence: [1..1]

Definition: Indicates the close of business date on which the initiating party is valuing the margin call.

ValuationDate <ValtnDt> contains one of the following elements (see "[DateAndDateTimeChoice](#)" on page 408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		408
Or}	DateTime <DtTm>	[1..1]	DateTime		408

6.4.3 Agreement <Agrmt>

Presence: [0..1]

Definition: Agreement details for the over the counter market.

Agreement <Agrmt> contains the following **Agreement4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreementDetails <AgrmtDtls>	[1..1]	Text		75
	AgreementIdentification <AgrmtId>	[0..1]	Text		75
	AgreementDate <AgrmtDt>	[1..1]	Date		75
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	76
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		76

6.4.3.1 AgreementDetails <AgrmtDtls>

Presence: [1..1]

Definition: Full details of the supporting legal agreement under which the margin call can be issued and/or governed.

Datatype: "[Max140Text](#)" on page 500

6.4.3.2 AgreementIdentification <AgrmtId>

Presence: [0..1]

Definition: Common reference to the agreement between the two counterparties.

Datatype: "[Max140Text](#)" on page 500

6.4.3.3 AgreementDate <AgrmtDt>

Presence: [1..1]

Definition: Date on which the collateral agreement was signed.

Datatype: "ISODate" on page 497

6.4.3.4 BaseCurrency <BaseCcy>

Presence: [1..1]

Definition: Denomination currency as specified in the collateral agreement.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 476

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.

6.4.3.5 AgreementFramework <AgrmtFrmwk>

Presence: [0..1]

Definition: Specifies the underlying master agreement.

AgreementFramework <AgrmtFrmwk> contains one of the following elements (see "AgreementFramework1Choice" on page 433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AgreementFramework <AgrmtFrmwk>	[1..1]	CodeSet		433
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		433

6.4.4 TypeAndDetails <TpAndDtls>

Presence: [1..1]

Definition: Indicates whether this is an initial or counter proposal.

TypeAndDetails <TpAndDtls> contains the following **Proposal5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralProposalType <CollPrpslTp>	[1..1]	CodeSet		76
	CollateralProposal <CollPrpsl>	[1..1]	±		77

6.4.4.1 CollateralProposalType <CollPrpslTp>

Presence: [1..1]

Definition: Indicates whether this is an initial or counter proposal.

Datatype: "ProposalType1Code" on page 494

CodeName	Name	Definition
INIT	Initial	Specifies this is an initial proposal.
COUN	Counter	Specifies this is a counter proposal.

6.4.4.2 CollateralProposal <CollPrpsl>

Presence: [1..1]

Definition: Provides details about the proposal for the variation margin and the segregated independent amount, or the segregated independent amount only.

CollateralProposal <CollPrpsl> contains one of the following elements (see "[CollateralProposal5Choice](#)" on page 378 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CollateralProposalDetails <CollPrpslDtls>	[1..1]	±		378
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]	±		378

6.4.5 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: [C15 "SupplementaryDataRule"](#)

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		435
	Envelope <Envlp>	[1..1]	(External Schema)		435

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 **colr.008.001.05**

CollateralProposalResponseV05

7.1 **MessageDefinition Functionality**

Scope

The CollateralProposalResponse message is sent by the collateral taker or its collateral manager to the collateral giver or its collateral manager to either accept or reject the collateral which has been proposed for the margin call. This message applies to both initial and counter proposals. If the collateral proposal is rejected then a new collateral proposal must be made.

The message definition is intended for use with the ISO20022 Business Application Header.

Usage

The CollateralProposalResponse message can be sent in response to a previously received CollateralProposal message in order to accept or reject the collateral that has been proposed to cover the margin call.

Outline

The CollateralProposalResponseV05 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of the transaction as know by the instructing party.

B. Obligation

Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

C. ProposalResponse

Details the response to the collateral which has been proposed for the margin call. The proposed collateral can be accepted or rejected.

D. SupplementaryData

Additional information that can not 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
	Message root <Document> <CollPrpslRspn>	[1..1]			
	TransactionIdentification <TxId>	[1..1]	Text		80
	Obligation <Oblgtn>	[1..1]			80
	PartyA <PtyA>	[1..1]	±		80
	ServicingPartyA <SvcgPtyA>	[0..1]	±		81
	PartyB <PtyB>	[1..1]	±		81
	ServicingPartyB <SvcgPtyB>	[0..1]	±		82
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		82
	ExposureType <XpsrTp>	[0..1]	CodeSet		82
	ValuationDate <ValtnDt>	[1..1]	±		84
	ProposalResponse <PrpslRspn>	[1..1]	±		84
	SupplementaryData <SplmtryData>	[0..*]	±	C8	84

7.3 Constraints

C1 AnyBIC

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

C2 CollateralResponsePresenceRule

CashCollateralResponse or SecuritiesCollateralResponse or OtherCollateralResponse must be present at least once.

C3 Country

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

C4 IBAN

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

C5 ProposalRejectionRule

If ResponseType equals "Rejected" then RejectionReason must be present or RejectionInformation must be present. Both RejectionReason and RejectionInformation may be present.

C6 ProposalRejectionRule

If ResponseType equals "Rejected" then RejectionReason must be present or RejectionInformation must be present. Both RejectionReason and RejectionInformation may be present.

C7 ProposalRejectionRule

If ResponseType equals "Rejected" then RejectionReason must be present or RejectionInformation must be present. Both RejectionReason and RejectionInformation may be present.

C8 SupplementaryDataRule

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

7.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

7.4.1 TransactionIdentification <TxId>

Presence: [1..1]

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

Datatype: "Max35Text" on page 502

7.4.2 Obligation <Oblgtn>

Presence: [1..1]

Definition: Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

Obligation <Oblgtn> contains the following **Obligation5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyA <PtyA>	[1..1]	±		80
	ServicingPartyA <SvcgPtyA>	[0..1]	±		81
	PartyB <PtyB>	[1..1]	±		81
	ServicingPartyB <SvcgPtyB>	[0..1]	±		82
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		82
	ExposureType <XpsrTp>	[0..1]	CodeSet		82
	ValuationDate <ValtnDt>	[1..1]	±		84

7.4.2.1 PartyA <PtyA>

Presence: [1..1]

Definition: Defines one of the entities associated with the collateral agreement.

PartyA <PtyA> contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	441
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		441
Or}	NameAndAddress <NmAndAdr>	[1..1]			441
	Name <Nm>	[1..1]	Text		441
	Address <Adr>	[1..1]	±		441

7.4.2.2 ServicingPartyA <SvcgPtyA>

Presence: [0..1]

Definition: Specifies the party that is acting on behalf of party A and that offers collateral management services.

ServicingPartyA <SvcgPtyA> contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	441
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		441
Or}	NameAndAddress <NmAndAdr>	[1..1]			441
	Name <Nm>	[1..1]	Text		441
	Address <Adr>	[1..1]	±		441

7.4.2.3 PartyB <PtyB>

Presence: [1..1]

Definition: Defines the other entity associated with the collateral agreement.

PartyB <PtyB> contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	441
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		441
Or}	NameAndAddress <NmAndAdr>	[1..1]			441
	Name <Nm>	[1..1]	Text		441
	Address <Adr>	[1..1]	±		441

7.4.2.4 ServicingPartyB <SvcgPtyB>

Presence: [0..1]

Definition: Specifies the party that is acting on behalf of party B and that offers collateral management services.

ServicingPartyB <SvcgPtyB> contains one of the following elements (see "PartyIdentification100Choice" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	441
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		441
Or}	NameAndAddress <NmAndAdr>	[1..1]			441
	Name <Nm>	[1..1]	Text		441
	Address <Adr>	[1..1]	±		441

7.4.2.5 CollateralAccountIdentification <CollAcctId>

Presence: [0..1]

Definition: Provides additional information on the collateral account of the party delivering/receiving the collateral.

CollateralAccountIdentification <CollAcctId> contains the following elements (see "CollateralAccount3" on page 281 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		282
	Type <Tp>	[0..1]	±		282
	Name <Nm>	[0..1]	Text		282

7.4.2.6 ExposureType <XpsrTp>

Presence: [0..1]

Definition: Specifies the underlying business area or type of trade causing the collateral movement.

Datatype: "ExposureType5Code" on page 485

CodeName	Name	Definition
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
COMM	Commodities	Trading of exchanged traded commodities.

CodeName	Name	Definition
CRDS	CreditDefaultSwap	Trading of credit default swap.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
CCIR	CrossCurrencyIRS	Cross currency interest rate swap.
CRPR	CrossProduct	Combination of various types of trades.
EQUI	Equity	Trading of equity.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	Foreign exchange trades in general.
FORW	ForwardForeignExchange	Forward foreign exchange trades.
FUTR	Futures	Related to futures trading activity.
OPTN	FXOption	Related to options trading activity.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OTCD	OTCDerivatives	OTC derivatives trading.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SHSL	ShortSell	Short sale exposure.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRBD	TreasuryBonds	Trading of treasury bonds.

CodeName	Name	Definition
TRCP	TreasuryCorssProduct	Combination of treasury related exposure types.

7.4.2.7 ValuationDate <ValtnDt>

Presence: [1..1]

Definition: Indicates the close of business date on which the initiating party is valuing the margin call.

ValuationDate <ValtnDt> contains one of the following elements (see "[DateAndDateTimeChoice](#)" on page 408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		408
Or}	DateTime <DtTm>	[1..1]	DateTime		408

7.4.3 ProposalResponse <PrpslRspn>

Presence: [1..1]

Definition: Details the response to the collateral which has been proposed for the margin call. The proposed collateral can be accepted or rejected.

ProposalResponse <PrpslRspn> contains one of the following elements (see "[CollateralProposalResponse3Choice](#)" on page 387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CollateralProposal <CollPrpsl>	[1..1]	±		387
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]	±		387

7.4.4 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C8 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		435
	Envelope <Envlp>	[1..1]	(External Schema)		435

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 colr.009.001.04 MarginCallDisputeNotificationV04

8.1 MessageDefinition Functionality

Scope

The MarginCallDisputeNotification message is sent by the collateral taker or its collateral manager to the collateral giver or its collateral manager to acknowledge the notification of the dispute (either full or partial dispute) of the MarginCallRequest. The message will detail the amount of the dispute and the reason.

The message definition is intended for use with the ISO20022 Business Application Header.

Usage

When there is a dispute by the collateral giver to the collateral taker a MarginCallDisputeNotification message is sent with the disputed amount (full or partial) stating the reason why the margin call is being disputed.

Outline

The MarginCallDisputeNotificationV04 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of the transaction as know by the instructing party.

B. Obligation

Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

C. DisputeNotification

Details of the dispute notification.

D. SupplementaryData

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

8.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <MrgnCallDsptNtfctn>	[1..1]			
	TransactionIdentification <TxId>	[1..1]	Text		88
	Obligation <Oblgtn>	[1..1]			88
	PartyA <PtyA>	[1..1]	±		88
	ServicingPartyA <SvcgPtyA>	[0..1]	±		89
	PartyB <PtyB>	[1..1]	±		89
	ServicingPartyB <SvcgPtyB>	[0..1]	±		89
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		90
	ExposureType <XpsrTp>	[0..1]	CodeSet		90
	ValuationDate <ValtnDt>	[1..1]	±		92
	DisputeNotification <DsptNtfctn>	[1..1]	±		92
	SupplementaryData <SplmtryData>	[0..*]	±	C5	92

8.3 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 AnyBIC

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

C3 Country

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

C4 CurrencyAmount

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

Note: The decimal separator is a dot.

C5 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.

8.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

8.4.1 TransactionIdentification <TxId>

Presence: [1..1]

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

Datatype: "Max35Text" on page 502

8.4.2 Obligation <Oblgtn>

Presence: [1..1]

Definition: Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

Obligation <Oblgtn> contains the following **Obligation4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyA <PtyA>	[1..1]	±		88
	ServicingPartyA <SvcgPtyA>	[0..1]	±		89
	PartyB <PtyB>	[1..1]	±		89
	ServicingPartyB <SvcgPtyB>	[0..1]	±		89
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		90
	ExposureType <XpsrTp>	[0..1]	CodeSet		90
	ValuationDate <ValtnDt>	[1..1]	±		92

8.4.2.1 PartyA <PtyA>

Presence: [1..1]

Definition: Defines one of the entities associated with the collateral agreement.

PartyA <PtyA> contains one of the following elements (see "PartyIdentification100Choice" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	441
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		441
Or}	NameAndAddress <NmAndAdr>	[1..1]			441
	Name <Nm>	[1..1]	Text		441
	Address <Adr>	[1..1]	±		441

8.4.2.2 ServicingPartyA <SvcgPtyA>

Presence: [0..1]

Definition: Specifies the party that is acting on behalf of party A and that offers collateral management services.

ServicingPartyA <SvcgPtyA> contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	441
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		441
Or}	NameAndAddress <NmAndAdr>	[1..1]			441
	Name <Nm>	[1..1]	Text		441
	Address <Adr>	[1..1]	±		441

8.4.2.3 PartyB <PtyB>

Presence: [1..1]

Definition: Defines the other entity associated with the collateral agreement.

PartyB <PtyB> contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	441
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		441
Or}	NameAndAddress <NmAndAdr>	[1..1]			441
	Name <Nm>	[1..1]	Text		441
	Address <Adr>	[1..1]	±		441

8.4.2.4 ServicingPartyB <SvcgPtyB>

Presence: [0..1]

Definition: Specifies the party that is acting on behalf of party B and that offers collateral management services.

ServicingPartyB <SvcgPtyB> contains one of the following elements (see "PartyIdentification100Choice" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	441
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		441
Or}	NameAndAddress <NmAndAdr>	[1..1]			441
	Name <Nm>	[1..1]	Text		441
	Address <Adr>	[1..1]	±		441

8.4.2.5 CollateralAccountIdentification <CollAcctId>

Presence: [0..1]

Definition: Provides additional information on the collateral account of the party delivering/receiving the collateral.

CollateralAccountIdentification <CollAcctId> contains the following elements (see "CollateralAccount2" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		282
	Type <Tp>	[0..1]	±		283
	Name <Nm>	[0..1]	Text		283

8.4.2.6 ExposureType <XpsrTp>

Presence: [0..1]

Definition: Specifies the underlying business area or type of trade causing the collateral movement.

Datatype: "ExposureType5Code" on page 485

CodeName	Name	Definition
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
COMM	Commodities	Trading of exchanged traded commodities.
CRDS	CreditDefaultSwap	Trading of credit default swap.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.

CodeName	Name	Definition
CCIR	CrossCurrencyIRS	Cross currency interest rate swap.
CRPR	CrossProduct	Combination of various types of trades.
EQUI	Equity	Trading of equity.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	Foreign exchange trades in general.
FORW	ForwardForeignExchange	Forward foreign exchange trades.
FUTR	Futures	Related to futures trading activity.
OPTN	FXOption	Related to options trading activity.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OTCD	OTCDerivatives	OTC derivatives trading.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SHSL	ShortSell	Short sale exposure.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRBD	TreasuryBonds	Trading of treasury bonds.
TRCP	TreasuryCorssProduct	Combination of treasury related exposure types.

8.4.2.7 ValuationDate <ValtnDt>

Presence: [1..1]

Definition: Indicates the close of business date on which the initiating party is valuing the margin call.

ValuationDate <ValtnDt> contains one of the following elements (see "[DateAndDateTimeChoice](#)" on page 408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		408
Or}	DateTime <DtTm>	[1..1]	DateTime		408

8.4.3 DisputeNotification <DsptNtfctn>

Presence: [1..1]

Definition: Details of the dispute notification.

DisputeNotification <DsptNtfctn> contains one of the following elements (see "[DisputeNotification1Choice](#)" on page 346 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DisputeNotificationDetails <DsptNtfctnDtls>	[1..1]	±		346
Or}	SegregatedIndependentAmountDisputeDetails <SgrtdIndpdntAmtDsptDtls>	[1..1]	±		347

8.4.4 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: [C5 "SupplementaryDataRule"](#)

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		435
	Envelope <Envlp>	[1..1]	(External Schema)		435

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.

9 **colr.010.001.04** **CollateralSubstitutionRequestV04**

9.1 **MessageDefinition Functionality**

Scope

The CollateralSubstitutionRequest message is sent by either the collateral giver or its collateral manager to the collateral taker or its collateral manager. It is used to request a substitution of collateral by specifying the collateral to be returned and proposing the new type(s) of collateral to be delivered. Note: There are cases where the collateral taker can initiate the CollateralSubstitutionRequest message, for example in case of breach in the concentration limit.

The message definition is intended for use with the ISO20022 Business Application Header.

Usage

The CollateralSubstitutionRequest message can be sent by either the collateral giver or collateral taker in order to substitute collateral that is already held by the other party.

Outline

The CollateralSubstitutionRequestV04 MessageDefinition is composed of 6 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of the transaction as know by the instructing party.

B. Obligation

Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

C. Agreement

Agreement details for the over the counter market.

D. CollateralSubstitutionReturn

Provides details about the collateral that will be returned.

E. CollateralSubstitutionDeliver

Provides details about the collateral that will be delivered.

F. SupplementaryData

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

9.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <CollSbsttnReq>	[1..1]			
	TransactionIdentification <TxId>	[1..1]	Text		97
	Obligation <Oblgtn>	[1..1]			97
	PartyA <PtyA>	[1..1]	±		97
	ServicingPartyA <SvchgPtyA>	[0..1]	±		98
	PartyB <PtyB>	[1..1]	±		98
	ServicingPartyB <SvchgPtyB>	[0..1]	±		99
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		99
	ExposureType <XpsrTp>	[0..1]	CodeSet		99
	ValuationDate <ValtnDt>	[1..1]	±		101
	Agreement <Agrmt>	[0..1]			101
	AgreementDetails <AgrmtDtls>	[1..1]	Text		101
	AgreementIdentification <AgrmtId>	[0..1]	Text		101
	AgreementDate <AgrmtDt>	[1..1]	Date		101
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	102
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		102
	CollateralSubstitutionReturn <CollSbsttnRtr>	[1..1]		C15	102
	CollateralSubstitutionSequence <CollSbsttnSeq>	[1..1]	CodeSet		103
	SubstitutionRequirement <SbsttnRqrmnt>	[1..1]	Amount	C1, C6	103
	CollateralSubstitutionType <CollSbsttnTp>	[1..1]	CodeSet		104
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		104
	SecuritiesCollateral <SctiesColl>	[0..*]	±		104
	CashCollateral <CshColl>	[0..*]	±		105
	OtherCollateral <OthrColl>	[0..*]	±		106
	LinkedReferences <LkdRefs>	[0..1]			107
	CollateralSubstitutionRequestIdentification <CollSbsttnReqId>	[1..1]	Text		107
	CollateralSubstitutionResponseIdentification <CollSbsttnRspnId>	[0..1]	Text		108
	CollateralSubstitutionDeliver <CollSbsttnDlvr>	[0..1]		C16	108
	CollateralSubstitutionSequence <CollSbsttnSeq>	[1..1]	CodeSet		109

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SubstitutionRequirement <SbstitnRqrmnt>	[1..1]	Amount	C1, C6	109
	CollateralSubstitutionType <CollSbstitnTp>	[1..1]	CodeSet		109
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		110
	SecuritiesCollateral <SctiesColl>	[0..*]	±		110
	CashCollateral <CshColl>	[0..*]			110
	CollateralIdentification <CollId>	[0..1]	Text		111
	CashAccountIdentification <CshAcctId>	[0..1]	±		111
	DepositAmount <DpstAmt>	[0..1]	Amount	C1, C6	111
	DepositType <DpstTp>	[0..1]	CodeSet		112
	MaturityDate <MtrtyDt>	[0..1]	Date		112
	ValueDate <ValDt>	[0..1]	Date		112
	ExchangeRate <XchgRate>	[0..1]	Rate		112
	CollateralValue <CollVal>	[1..1]	Amount	C1, C6	112
	Haircut <Hrcut>	[0..1]	Rate		113
	OtherCollateral <OthrColl>	[0..*]	±		113
	LinkedReferences <LkdRefs>	[0..1]			113
	CollateralSubstitutionRequestIdentification <CollSbstitnReqId>	[1..1]	Text		114
	CollateralSubstitutionResponseIdentification <CollSbstitnRspnId>	[0..1]	Text		114
	SupplementaryData <SplmtryData>	[0..*]	±	C17	114

9.3 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 AdditonalDetailsGuideline

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

C4 AnyBIC

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

C5 Country

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

C6 CurrencyAmount

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

Note: The decimal separator is a dot.

C7 DepositoryGuideline

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

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

C8 DepositoryGuideline

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

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

C9 DescriptionPresenceRule

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

C10 DescriptionUsageRule

Description must be used alone as the last resort.

C11 IBAN

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

C12 ISINGuideline

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

C13 ISINPresenceRule

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

C14 OtherIdentificationPresenceRule

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

C15 SubstitutionRequestSequenceRule

If CollateralSubstitutionRequestSequence equals "Updated" (UPDD) then LinkedReferences must be present.

C16 SubstitutionRequestSequenceRule

If CollateralSubstitutionRequestSequence equals "Updated" (UPDD) then LinkedReferences must be present.

C17 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.

9.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

9.4.1 TransactionIdentification <TxId>

Presence: [1..1]

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

Datatype: "Max35Text" on page 502

9.4.2 Obligation <Oblgtn>

Presence: [1..1]

Definition: Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

Obligation <Oblgtn> contains the following **Obligation4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyA <PtyA>	[1..1]	±		97
	ServicingPartyA <SvcgPtyA>	[0..1]	±		98
	PartyB <PtyB>	[1..1]	±		98
	ServicingPartyB <SvcgPtyB>	[0..1]	±		99
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		99
	ExposureType <XpsrTp>	[0..1]	CodeSet		99
	ValuationDate <ValtnDt>	[1..1]	±		101

9.4.2.1 PartyA <PtyA>

Presence: [1..1]

Definition: Defines one of the entities associated with the collateral agreement.

PartyA <PtyA> contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	441
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		441
Or}	NameAndAddress <NmAndAdr>	[1..1]			441
	Name <Nm>	[1..1]	Text		441
	Address <Adr>	[1..1]	±		441

9.4.2.2 ServicingPartyA <SvcgPtyA>

Presence: [0..1]

Definition: Specifies the party that is acting on behalf of party A and that offers collateral management services.

ServicingPartyA <SvcgPtyA> contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	441
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		441
Or}	NameAndAddress <NmAndAdr>	[1..1]			441
	Name <Nm>	[1..1]	Text		441
	Address <Adr>	[1..1]	±		441

9.4.2.3 PartyB <PtyB>

Presence: [1..1]

Definition: Defines the other entity associated with the collateral agreement.

PartyB <PtyB> contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	441
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		441
Or}	NameAndAddress <NmAndAdr>	[1..1]			441
	Name <Nm>	[1..1]	Text		441
	Address <Adr>	[1..1]	±		441

9.4.2.4 ServicingPartyB <SvcgPtyB>

Presence: [0..1]

Definition: Specifies the party that is acting on behalf of party B and that offers collateral management services.

ServicingPartyB <SvcgPtyB> contains one of the following elements (see "PartyIdentification100Choice" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	441
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		441
Or}	NameAndAddress <NmAndAdr>	[1..1]			441
	Name <Nm>	[1..1]	Text		441
	Address <Adr>	[1..1]	±		441

9.4.2.5 CollateralAccountIdentification <CollAcctId>

Presence: [0..1]

Definition: Provides additional information on the collateral account of the party delivering/receiving the collateral.

CollateralAccountIdentification <CollAcctId> contains the following elements (see "CollateralAccount2" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		282
	Type <Tp>	[0..1]	±		283
	Name <Nm>	[0..1]	Text		283

9.4.2.6 ExposureType <XpsrTp>

Presence: [0..1]

Definition: Specifies the underlying business area or type of trade causing the collateral movement.

Datatype: "ExposureType5Code" on page 485

CodeName	Name	Definition
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
COMM	Commodities	Trading of exchanged traded commodities.

CodeName	Name	Definition
CRDS	CreditDefaultSwap	Trading of credit default swap.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
CCIR	CrossCurrencyIRS	Cross currency interest rate swap.
CRPR	CrossProduct	Combination of various types of trades.
EQUI	Equity	Trading of equity.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	Foreign exchange trades in general.
FORW	ForwardForeignExchange	Forward foreign exchange trades.
FUTR	Futures	Related to futures trading activity.
OPTN	FXOption	Related to options trading activity.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OTCD	OTCDerivatives	OTC derivatives trading.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SHSL	ShortSell	Short sale exposure.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRBD	TreasuryBonds	Trading of treasury bonds.

CodeName	Name	Definition
TRCP	TreasuryCorssProduct	Combination of treasury related exposure types.

9.4.2.7 ValuationDate <ValtnDt>

Presence: [1..1]

Definition: Indicates the close of business date on which the initiating party is valuing the margin call.

ValuationDate <ValtnDt> contains one of the following elements (see "[DateAndDateTimeChoice](#)" on page 408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		408
Or}	DateTime <DtTm>	[1..1]	DateTime		408

9.4.3 Agreement <Agrmt>

Presence: [0..1]

Definition: Agreement details for the over the counter market.

Agreement <Agrmt> contains the following **Agreement4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreementDetails <AgrmtDtls>	[1..1]	Text		101
	AgreementIdentification <AgrmtId>	[0..1]	Text		101
	AgreementDate <AgrmtDt>	[1..1]	Date		101
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	102
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		102

9.4.3.1 AgreementDetails <AgrmtDtls>

Presence: [1..1]

Definition: Full details of the supporting legal agreement under which the margin call can be issued and/or governed.

Datatype: "[Max140Text](#)" on page 500

9.4.3.2 AgreementIdentification <AgrmtId>

Presence: [0..1]

Definition: Common reference to the agreement between the two counterparties.

Datatype: "[Max140Text](#)" on page 500

9.4.3.3 AgreementDate <AgrmtDt>

Presence: [1..1]

Definition: Date on which the collateral agreement was signed.

Datatype: "ISODate" on page 497

9.4.3.4 BaseCurrency <BaseCcy>

Presence: [1..1]

Definition: Denomination currency as specified in the collateral agreement.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 476

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.

9.4.3.5 AgreementFramework <AgrmtFrmwk>

Presence: [0..1]

Definition: Specifies the underlying master agreement.

AgreementFramework <AgrmtFrmwk> contains one of the following elements (see "AgreementFramework1Choice" on page 433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AgreementFramework <AgrmtFrmwk>	[1..1]	CodeSet		433
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		433

9.4.4 CollateralSubstitutionReturn <CollSbsttnRtr>

Presence: [1..1]

Definition: Provides details about the collateral that will be returned.

Impacted by: C15 "SubstitutionRequestSequenceRule"

CollateralSubstitutionReturn <CollSbsttnRtr> contains the following **CollateralSubstitution5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralSubstitutionSequence <CollSbsttnSeq>	[1..1]	CodeSet		103
	SubstitutionRequirement <SbsttnRqrmnt>	[1..1]	Amount	C1, C6	103
	CollateralSubstitutionType <CollSbsttnTp>	[1..1]	CodeSet		104
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		104
	SecuritiesCollateral <SciesColl>	[0..*]	±		104
	CashCollateral <CshColl>	[0..*]	±		105
	OtherCollateral <OthrColl>	[0..*]	±		106
	LinkedReferences <LkdRefs>	[0..1]			107
	CollateralSubstitutionRequestIdentification <CollSbsttnReqId>	[1..1]	Text		107
	CollateralSubstitutionResponseIdentification <CollSbsttnRspnId>	[0..1]	Text		108

Constraints

- SubstitutionRequestSequenceRule**

If CollateralSubstitutionRequestSequence equals "Updated" (UPDD) then LinkedReferences must be present.

On Condition

/CollateralSubstitutionSequence is equal to value 'Updated'

Following Must be True

/LinkedReferences Must be present

9.4.4.1 CollateralSubstitutionSequence <CollSbsttnSeq>

Presence: [1..1]

Definition: Indicates whether the collateral substitution request is new or updated.

Datatype: "CollateralSubstitutionSequence1Code" on page 480

CodeName	Name	Definition
INIT	Initial	Indicates this is a new collateral substitution request.
UPDD	Updated	Indicates this is an updated collateral substitution request.

9.4.4.2 SubstitutionRequirement <SbsttnRqrmnt>

Presence: [1..1]

Definition: Cash value of the requested collateral substitution transfer in the base currency.

Impacted by: C1 "ActiveCurrency", C6 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

9.4.4.3 CollateralSubstitutionType <CollSbstitnTp>

Presence: [1..1]

Definition: Specifies if the collateral that is substituted was posted against the variation margin or the independent amount.

Datatype: "CollateralSubstitutionType1Code" on page 480

CodeName	Name	Definition
AVMG	AgainstVariationMargin	Specifies if the collateral that is substituted was posted against the variation margin.
ASIA	AgainstSegregatedIndependentAmount	Specifies if the collateral that is substituted was posted against the independent amount.

9.4.4.4 StandardSettlementInstructions <StdSttlmInstrs>

Presence: [0..1]

Definition: Identifies the standard settlement instructions.

Datatype: "Max140Text" on page 500

9.4.4.5 SecuritiesCollateral <SctiesColl>

Presence: [0..*]

Definition: Collateral type is securities.

SecuritiesCollateral <SctiesColl> contains the following elements (see "[SecuritiesCollateral7](#)" on page 336 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <Colld>	[0..1]	Text		337
	AssetNumber <AsstNb>	[0..1]	Text		337
	SecurityIdentification <Sctyld>	[1..1]	±	C9, C10, C12, C13, C14	337
	MaturityDate <MtrtyDt>	[0..1]	±		338
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		339
	Quantity <Qty>	[1..1]	±		339
	Price <Pric>	[0..1]	±		339
	MarketValue <MktVal>	[0..1]	Amount	C1, C4	339
	Haircut <Hrcut>	[0..1]	Rate		340
	CollateralValue <CollVal>	[0..1]	Amount	C1, C4	340
	ValueDate <ValDt>	[0..1]	Date		340
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		340
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		341
	SettlementParameters <SttlmParams>	[0..1]	±		341

9.4.4.6 CashCollateral <CshColl>

Presence: [0..*]

Definition: Collateral type is cash.

CashCollateral <CshColl> contains the following elements (see "CashCollateral5" on page 306 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		306
	CashAccountIdentification <CshAcctId>	[0..1]	±		306
	AssetNumber <AsstNb>	[0..1]	Text		307
	DepositAmount <DpstAmt>	[0..1]	Amount	C1, C4	307
	DepositType <DpstTp>	[0..1]	CodeSet		307
	MaturityDate <MtrtyDt>	[0..1]	Date		307
	ValueDate <ValDt>	[0..1]	Date		308
	ExchangeRate <XchgRate>	[0..1]	Rate		308
	CollateralValue <CollVal>	[1..1]	Amount	C1, C4	308
	Haircut <Hrcut>	[0..1]	Rate		308

9.4.4.7 OtherCollateral <OthrColl>

Presence: [0..*]

Definition: Collateral type is other than securities or cash for example letter of credit.

OtherCollateral <OthrColl> contains the following elements (see "OtherCollateral7" on page 295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		296
	AssetNumber <AsstNb>	[0..1]	Text		296
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		296
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C1, C4	296
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C1, C4	297
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]	±		297
	IssueDate <IssDt>	[0..1]	±		298
	ExpiryDate <XpryDt>	[0..1]	±		298
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		298
	Issuer <Issr>	[0..1]	±		298
	ValueDate <ValDt>	[0..1]	Date		299
	ExchangeRate <XchgRate>	[0..1]	Rate		299
	MarketValue <MktVal>	[0..1]	Amount	C1, C4	299
	Haircut <Hrcut>	[0..1]	Rate		299
	CollateralValue <CollVal>	[1..1]	Amount	C1, C4	300
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		300
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		300

9.4.4.8 LinkedReferences <LkdRefs>

Presence: [0..1]

Definition: Provides details on the identification of previously sent and/or received message(s), in case of updated substitution request.

LinkedReferences <LkdRefs> contains the following **Reference17** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralSubstitutionRequestIdentification <CollSbsttnReqId>	[1..1]	Text		107
	CollateralSubstitutionResponseIdentification <CollSbsttnRspnId>	[0..1]	Text		108

9.4.4.8.1 CollateralSubstitutionRequestIdentification <CollSbsttnReqId>

Presence: [1..1]

Definition: Identification of the collateral substitution request.

Datatype: "Max35Text" on page 502

9.4.4.8.2 CollateralSubstitutionResponseIdentification <CollSbstitnRspnld>*Presence:* [0..1]*Definition:* Identification of the collateral substitution response.*Datatype:* "Max35Text" on page 502**9.4.5 CollateralSubstitutionDeliver <CollSbstitnDlvr>***Presence:* [0..1]*Definition:* Provides details about the collateral that will be delivered.*Impacted by:* C16 "SubstitutionRequestSequenceRule"**CollateralSubstitutionDeliver <CollSbstitnDlvr>** contains the following **CollateralSubstitution4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralSubstitutionSequence <CollSbstitnSeq>	[1..1]	CodeSet		109
	SubstitutionRequirement <SbstitnRqrmnt>	[1..1]	Amount	C1, C6	109
	CollateralSubstitutionType <CollSbstitnTp>	[1..1]	CodeSet		109
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		110
	SecuritiesCollateral <SctiesColl>	[0..*]	±		110
	CashCollateral <CshColl>	[0..*]			110
	CollateralIdentification <CollId>	[0..1]	Text		111
	CashAccountIdentification <CshAcctId>	[0..1]	±		111
	DepositAmount <DpstAmt>	[0..1]	Amount	C1, C6	111
	DepositType <DpstTp>	[0..1]	CodeSet		112
	MaturityDate <MtrtyDt>	[0..1]	Date		112
	ValueDate <ValDt>	[0..1]	Date		112
	ExchangeRate <XchgRate>	[0..1]	Rate		112
	CollateralValue <CollVal>	[1..1]	Amount	C1, C6	112
	Haircut <Hrcut>	[0..1]	Rate		113
	OtherCollateral <OthrColl>	[0..*]	±		113
	LinkedReferences <LkdRefs>	[0..1]			113
	CollateralSubstitutionRequestIdentification <CollSbstitnReqId>	[1..1]	Text		114
	CollateralSubstitutionResponseIdentification <CollSbstitnRspnld>	[0..1]	Text		114

Constraints

- **SubstitutionRequestSequenceRule**

If CollateralSubstitutionRequestSequence equals "Updated" (UPDD) then LinkedReferences must be present.

On Condition

/CollateralSubstitutionSequence is equal to value 'Updated'

Following Must be True

/LinkedReferences Must be present

9.4.5.1 CollateralSubstitutionSequence <CollSbstitnSeq>

Presence: [1..1]

Definition: Indicates whether the collateral substitution request is new or updated.

Datatype: "CollateralSubstitutionSequence1Code" on page 480

CodeName	Name	Definition
INIT	Initial	Indicates this is a new collateral substitution request.
UPDD	Updated	Indicates this is an updated collateral substitution request.

9.4.5.2 SubstitutionRequirement <SbstitnRqrmnt>

Presence: [1..1]

Definition: Cash value of the requested collateral substitution transfer in the base currency.

Impacted by: C1 "ActiveCurrency", C6 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

9.4.5.3 CollateralSubstitutionType <CollSbstitnTp>

Presence: [1..1]

Definition: Specifies if the collateral that is substituted was posted against the variation margin or the independent amount.

Datatype: "CollateralSubstitutionType1Code" on page 480

CodeName	Name	Definition
AVMG	AgainstVariationMargin	Specifies if the collateral that is substituted was posted against the variation margin.
ASIA	AgainstSegregatedIndependentAmount	Specifies if the collateral that is substituted was posted against the independent amount.

9.4.5.4 StandardSettlementInstructions <StdSttlmInstrs>

Presence: [0..1]

Definition: Identifies the standard settlement instructions.

Datatype: "Max140Text" on page 500

9.4.5.5 SecuritiesCollateral <SctiesColl>

Presence: [0..*]

Definition: Collateral type is securities.

SecuritiesCollateral <SctiesColl> contains the following elements (see "SecuritiesCollateral5" on page 289 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		289
	SecurityIdentification <SctyId>	[1..1]	±	C9, C10, C12, C13, C14	290
	MaturityDate <MtrtyDt>	[0..1]	±		291
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		291
	Quantity <Qty>	[1..1]	±		291
	Price <Pric>	[0..1]	±		291
	MarketValue <MktVal>	[0..1]	Amount	C1, C4	292
	Haircut <Hrcut>	[0..1]	Rate		292
	CollateralValue <CollVal>	[0..1]	Amount	C1, C4	292
	ValueDate <ValDt>	[0..1]	Date		292
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		293
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		293
	SettlementParameters <SttlmParams>	[0..1]	±		293

9.4.5.6 CashCollateral <CshColl>

Presence: [0..*]

Definition: Collateral type is cash.

CashCollateral <CshColl> contains the following **CashCollateral3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		111
	CashAccountIdentification <CshAcctId>	[0..1]	±		111
	DepositAmount <DpstAmt>	[0..1]	Amount	C1, C6	111
	DepositType <DpstTp>	[0..1]	CodeSet		112
	MaturityDate <MtrtyDt>	[0..1]	Date		112
	ValueDate <ValDt>	[0..1]	Date		112
	ExchangeRate <XchgRate>	[0..1]	Rate		112
	CollateralValue <CollVal>	[1..1]	Amount	C1, C6	112
	Haircut <Hrcut>	[0..1]	Rate		113

9.4.5.6.1 CollateralIdentification <CollId>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: "Max35Text" on page 502

9.4.5.6.2 CashAccountIdentification <CshAcctId>

Presence: [0..1]

Definition: Provides the identification of the clearing member 's cash account.

CashAccountIdentification <CshAcctId> contains one of the following elements (see "AccountIdentification4Choice" on page 279 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C11	279
Or}	Other <Othr>	[1..1]	±		279

9.4.5.6.3 DepositAmount <DpstAmt>

Presence: [0..1]

Definition: Amount of the deposit.

Impacted by: C1 "ActiveCurrency", C6 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

9.4.5.6.4 DepositType <DpstTp>

Presence: [0..1]

Definition: Specifies whether the deposit is fixed term or call/notice.

Datatype: "DepositType1Code" on page 483

CodeName	Name	Definition
FITE	FixedTerm	Specifies that it is a fixed term deposit.
CALL	Call	Specifies that it is a call/notice deposit.

9.4.5.6.5 MaturityDate <MtrtyDt>

Presence: [0..1]

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

Datatype: "ISODate" on page 497

9.4.5.6.6 ValueDate <ValDt>

Presence: [0..1]

Definition: Valuation date of the cash taken as collateral.

Datatype: "ISODate" on page 497

9.4.5.6.7 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Exchange rate.

Datatype: "BaseOneRate" on page 500

9.4.5.6.8 CollateralValue <CollVal>

Presence: [1..1]

Definition: Value of the collateral after taking into account the haircut.

Impacted by: C1 "ActiveCurrency", C6 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

9.4.5.6.9 Haircut <Hrcut>

Presence: [0..1]

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

Datatype: "PercentageRate" on page 500

9.4.5.7 OtherCollateral <OthrColl>

Presence: [0..*]

Definition: Collateral type is other than securities or cash for example letter of credit.

OtherCollateral <OthrColl> contains the following elements (see "OtherCollateral5" on page 301 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		301
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		301
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C1, C4	302
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C1, C4	302
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]	±		302
	IssueDate <IsseDt>	[0..1]	±		303
	ExpiryDate <XpryDt>	[0..1]	±		303
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		303
	Issuer <Issr>	[0..1]	±		304
	ValueDate <ValDt>	[0..1]	Date		304
	ExchangeRate <XchgRate>	[0..1]	Rate		304
	MarketValue <MktVal>	[0..1]	Amount	C1, C4	304
	Haircut <Hrcut>	[0..1]	Rate		305
	CollateralValue <CollVal>	[1..1]	Amount	C1, C4	305
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		305
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		306

9.4.5.8 LinkedReferences <LkdRefs>

Presence: [0..1]

Definition: Provides details on the identification of previously sent and/or received message(s), in case of updated substitution request.

LinkedReferences <LkdRefs> contains the following **Reference17** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralSubstitutionRequestIdentification <CollSbstitnReqId>	[1..1]	Text		114
	CollateralSubstitutionResponseIdentification <CollSbstitnRspnId>	[0..1]	Text		114

9.4.5.8.1 CollateralSubstitutionRequestIdentification <CollSbstitnReqId>

Presence: [1..1]

Definition: Identification of the collateral substitution request.

Datatype: "Max35Text" on page 502

9.4.5.8.2 CollateralSubstitutionResponseIdentification <CollSbstitnRspnId>

Presence: [0..1]

Definition: Identification of the collateral substitution response.

Datatype: "Max35Text" on page 502

9.4.6 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C17 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		435
	Envelope <Envlp>	[1..1]	(External Schema)		435

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.

10 colr.011.001.04 CollateralSubstitutionResponseV04

10.1 MessageDefinition Functionality

Scope

The CollateralSubstitutionResponse message is sent by either the collateral taker or its collateral manager to the collateral giver or its collateral manager. This is a response to the CollateralSubstitutionRequest message and the collateral proposed in the substitution request can be accepted or rejected. If the collateral proposed is rejected then a new CollateralSubstitutionRequest should be sent. Note: There are cases where the collateral giver will send this message when the collateral taker has initiated the CollateralSubstitutionRequest message, for example in case of breach in the concentration limit.

The message definition is intended for use with the ISO20022 Business Application Header.

Usage

This is a response to the CollateralSubstitutionRequest message and the collateral proposed in the substitution request can be accepted or rejected.

Outline

The CollateralSubstitutionResponseV04 MessageDefinition is composed of 5 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of the transaction as know by the instructing party.

B. Obligation

Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

C. Agreement

Agreement details for the over the counter market.

D. SubstitutionResponse

Provides details about the collateral substitution response.

E. SupplementaryData

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

10.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <CollSbstitnRspn>	[1..1]			
	TransactionIdentification <TxId>	[1..1]	Text		117
	Obligation <Oblgtn>	[1..1]			117
	PartyA <PtyA>	[1..1]	±		118
	ServicingPartyA <SvcgPtyA>	[0..1]	±		118
	PartyB <PtyB>	[1..1]	±		119
	ServicingPartyB <SvcgPtyB>	[0..1]	±		119
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		119
	ExposureType <XpsrTp>	[0..1]	CodeSet		120
	ValuationDate <ValtnDt>	[1..1]	±		121
	Agreement <Agrmt>	[0..1]			121
	AgreementDetails <AgrmtDtls>	[1..1]	Text		122
	AgreementIdentification <AgrmtId>	[0..1]	Text		122
	AgreementDate <AgrmtDt>	[1..1]	Date		122
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	122
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		122
	SubstitutionResponse <SbstitnRspn>	[1..1]		C3, C4	122
	ResponseType <RspnTp>	[1..1]	CodeSet		123
	CollateralSubstitutionAcceptanceDetails <CollSbstitnAcptncDtls>	[0..1]			124
	CollateralSubstitutionRequestIdentification <CollSbstitnReqId>	[1..1]	Text		124
	AcceptedAmount <AccptdAmt>	[0..1]	Amount	C1, C6	124
	CollateralSubstitutionRejectionDetails <CollSbstitnRjctnDtls>	[0..1]			124
	CollateralSubstitutionRequestIdentification <CollSbstitnReqId>	[1..1]	Text		125
	RejectedAmount <RjctdAmt>	[1..1]	Amount	C1, C6	125
	RejectionReason <RjctnRsn>	[1..1]	CodeSet		125
	RejectionReasonInformation <RjctnRsnInf>	[0..1]	Text		126
	SupplementaryData <SplmtryData>	[0..*]	±	C7	126

10.3 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 **AnyBIC**

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

C3 **CollateralSubstitutionAcceptancePresenceRule**

If Response Type equals Accepted then CollateralSubstitutionAcceptanceDetails must be present.

C4 **CollateralSubstitutionRejectionPresenceRule**

If Response Type equals Rejected then CollateralSubstitutionRejectionDetails must be present.

C5 **Country**

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

C6 **CurrencyAmount**

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

Note: The decimal separator is a dot.

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.

10.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

10.4.1 **TransactionIdentification <TxId>**

Presence: [1..1]

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

Datatype: "Max35Text" on page 502

10.4.2 **Obligation <Oblgtn>**

Presence: [1..1]

Definition: Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

Obligation <Oblgtn> contains the following **Obligation4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyA <PtyA>	[1..1]	±		118
	ServicingPartyA <SvcgPtyA>	[0..1]	±		118
	PartyB <PtyB>	[1..1]	±		119
	ServicingPartyB <SvcgPtyB>	[0..1]	±		119
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		119
	ExposureType <XpsrTp>	[0..1]	CodeSet		120
	ValuationDate <ValtnDt>	[1..1]	±		121

10.4.2.1 PartyA <PtyA>

Presence: [1..1]

Definition: Defines one of the entities associated with the collateral agreement.

PartyA <PtyA> contains one of the following elements (see "PartyIdentification100Choice" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	441
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		441
Or}	NameAndAddress <NmAndAdr>	[1..1]			441
	Name <Nm>	[1..1]	Text		441
	Address <Adr>	[1..1]	±		441

10.4.2.2 ServicingPartyA <SvcgPtyA>

Presence: [0..1]

Definition: Specifies the party that is acting on behalf of party A and that offers collateral management services.

ServicingPartyA <SvcgPtyA> contains one of the following elements (see "PartyIdentification100Choice" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	441
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		441
Or}	NameAndAddress <NmAndAdr>	[1..1]			441
	Name <Nm>	[1..1]	Text		441
	Address <Adr>	[1..1]	±		441

10.4.2.3 PartyB <PtyB>

Presence: [1..1]

Definition: Defines the other entity associated with the collateral agreement.

PartyB <PtyB> contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	441
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		441
Or}	NameAndAddress <NmAndAdr>	[1..1]			441
	Name <Nm>	[1..1]	Text		441
	Address <Adr>	[1..1]	±		441

10.4.2.4 ServicingPartyB <SvcgPtyB>

Presence: [0..1]

Definition: Specifies the party that is acting on behalf of party B and that offers collateral management services.

ServicingPartyB <SvcgPtyB> contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	441
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		441
Or}	NameAndAddress <NmAndAdr>	[1..1]			441
	Name <Nm>	[1..1]	Text		441
	Address <Adr>	[1..1]	±		441

10.4.2.5 CollateralAccountIdentification <CollAcctId>

Presence: [0..1]

Definition: Provides additional information on the collateral account of the party delivering/receiving the collateral.

CollateralAccountIdentification <CollAcctId> contains the following elements (see "[CollateralAccount2](#)" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		282
	Type <Tp>	[0..1]	±		283
	Name <Nm>	[0..1]	Text		283

10.4.2.6 ExposureType <XpsrTp>

Presence: [0..1]

Definition: Specifies the underlying business area or type of trade causing the collateral movement.

Datatype: "ExposureType5Code" on page 485

CodeName	Name	Definition
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
COMM	Commodities	Trading of exchanged traded commodities.
CRDS	CreditDefaultSwap	Trading of credit default swap.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
CCIR	CrossCurrencyIRS	Cross currency interest rate swap.
CRPR	CrossProduct	Combination of various types of trades.
EQUI	Equity	Trading of equity.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	Foreign exchange trades in general.
FORW	ForwardForeignExchange	Forward foreign exchange trades.
FUTR	Futures	Related to futures trading activity.
OPTN	FXOption	Related to options trading activity.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OTCD	OTCDerivatives	OTC derivatives trading.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.

CodeName	Name	Definition
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRCP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SHSL	ShortSell	Short sale exposure.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRBD	TreasuryBonds	Trading of treasury bonds.
TRCP	TreasuryCorssProduct	Combination of treasury related exposure types.

10.4.2.7 ValuationDate <ValtnDt>

Presence: [1..1]

Definition: Indicates the close of business date on which the initiating party is valuing the margin call.

ValuationDate <ValtnDt> contains one of the following elements (see "[DateAndDateTimeChoice](#)" on page 408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		408
Or}	DateTime <DtTm>	[1..1]	DateTime		408

10.4.3 Agreement <Agrmt>

Presence: [0..1]

Definition: Agreement details for the over the counter market.

Agreement <Agrmt> contains the following **Agreement4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreementDetails <AgrmtDtls>	[1..1]	Text		122
	AgreementIdentification <AgrmtId>	[0..1]	Text		122
	AgreementDate <AgrmtDt>	[1..1]	Date		122
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	122
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		122

10.4.3.1 AgreementDetails <AgrmtDtls>*Presence:* [1..1]*Definition:* Full details of the supporting legal agreement under which the margin call can be issued and/or governed.*Datatype:* "Max140Text" on page 500**10.4.3.2 AgreementIdentification <AgrmtId>***Presence:* [0..1]*Definition:* Common reference to the agreement between the two counterparties.*Datatype:* "Max140Text" on page 500**10.4.3.3 AgreementDate <AgrmtDt>***Presence:* [1..1]*Definition:* Date on which the collateral agreement was signed.*Datatype:* "ISODate" on page 497**10.4.3.4 BaseCurrency <BaseCcy>***Presence:* [1..1]*Definition:* Denomination currency as specified in the collateral agreement.*Impacted by:* C1 "ActiveCurrency"*Datatype:* "ActiveCurrencyCode" on page 476**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.

10.4.3.5 AgreementFramework <AgrmtFrmwk>*Presence:* [0..1]*Definition:* Specifies the underlying master agreement.

AgreementFramework <AgrmtFrmwk> contains one of the following elements (see "AgreementFramework1Choice" on page 433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AgreementFramework <AgrmtFrmwk>	[1..1]	CodeSet		433
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		433

10.4.4 SubstitutionResponse <SbstitnRspn>*Presence:* [1..1]

Definition: Provides details about the collateral substitution response.

Impacted by: C3 "CollateralSubstitutionAcceptancePresenceRule", C4 "CollateralSubstitutionRejectionPresenceRule"

SubstitutionResponse <SbstitnRspn> contains the following **SubstitutionResponse1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ResponseType <RspnTp>	[1..1]	CodeSet		123
	CollateralSubstitutionAcceptanceDetails <CollSbstitnAccptncDtls>	[0..1]			124
	CollateralSubstitutionRequestIdentification <CollSbstitnReqId>	[1..1]	Text		124
	AcceptedAmount <AccptdAmt>	[0..1]	Amount	C1, C6	124
	CollateralSubstitutionRejectionDetails <CollSbstitnRjctnDtls>	[0..1]			124
	CollateralSubstitutionRequestIdentification <CollSbstitnReqId>	[1..1]	Text		125
	RejectedAmount <RjctdAmt>	[1..1]	Amount	C1, C6	125
	RejectionReason <RjctnRsn>	[1..1]	CodeSet		125
	RejectionReasonInformation <RjctnRsnInf>	[0..1]	Text		126

Constraints

- **CollateralSubstitutionAcceptancePresenceRule**

If Response Type equals Accepted then CollateralSubstitutionAcceptanceDetails must be present.

On Condition

/ResponseType is equal to value 'Accepted'

Following Must be True

/CollateralSubstitutionAcceptanceDetails Must be present

And /CollateralSubstitutionRejectionDetails Must be absent

- **CollateralSubstitutionRejectionPresenceRule**

If Response Type equals Rejected then CollateralSubstitutionRejectionDetails must be present.

On Condition

/ResponseType is equal to value 'Rejected'

Following Must be True

/CollateralSubstitutionRejectionDetails Must be present

And /CollateralSubstitutionAcceptanceDetails Must be absent

10.4.4.1 ResponseType <RspnTp>

Presence: [1..1]

Definition: Indicates if the substitution request was accepted or rejected.

Datatype: "Status4Code" on page 496

CodeName	Name	Definition
REJT	Rejected	Instruction has been rejected.

CodeName	Name	Definition
PACK	Accepted	Instruction has been accepted and is validated for further processing.

10.4.4.2 CollateralSubstitutionAcceptanceDetails <CollSbstitnAccptncDtls>

Presence: [0..1]

Definition: Provides details about the accepted collateral substitution.

CollateralSubstitutionAcceptanceDetails <CollSbstitnAccptncDtls> contains the following **CollateralSubstitutionResponse1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralSubstitutionRequestIdentification <CollSbstitnReqlId>	[1..1]	Text		124
	AcceptedAmount <AccptdAmt>	[0..1]	Amount	C1, C6	124

10.4.4.2.1 CollateralSubstitutionRequestIdentification <CollSbstitnReqlId>

Presence: [1..1]

Definition: Reference to the collateral substitution request identification.

Datatype: "Max35Text" on page 502

10.4.4.2.2 AcceptedAmount <AccptdAmt>

Presence: [0..1]

Definition: Provides the accepted collateral substitution amount.

Impacted by: C1 "ActiveCurrency", C6 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

10.4.4.3 CollateralSubstitutionRejectionDetails <CollSbstitnRjctnDtls>

Presence: [0..1]

Definition: Provides details about the rejected collateral substitution.

CollateralSubstitutionRejectionDetails <CollSbstitnRjctnDtls> contains the following **CollateralSubstitutionResponse2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralSubstitutionRequestIdentification <CollSbstitnReqId>	[1..1]	Text		125
	RejectedAmount <RjctdAmt>	[1..1]	Amount	C1, C6	125
	RejectionReason <RjctnRsn>	[1..1]	CodeSet		125
	RejectionReasonInformation <RjctnRsnInf>	[0..1]	Text		126

10.4.4.3.1 CollateralSubstitutionRequestIdentification <CollSbstitnReqId>

Presence: [1..1]

Definition: Reference to the collateral substitution request identification.

Datatype: "Max35Text" on page 502

10.4.4.3.2 RejectedAmount <RjctdAmt>

Presence: [1..1]

Definition: Specifies the collateral substitution amount that is rejected.

Impacted by: C1 "ActiveCurrency", C6 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

10.4.4.3.3 RejectionReason <RjctnRsn>

Presence: [1..1]

Definition: Specifies the reasons why the collateral substitution is rejected.

Datatype: "RejectionReasonV021Code" on page 494

CodeName	Name	Definition
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
EVNM	UnrecognisedIdentification	Unrecognised event number.
UKWN	UnknownSymbol	Financial instrument's symbol has not been recognized.

CodeName	Name	Definition
ICOL	InsufficientCollateral	Insufficient collateral proposed.
CONL	ConcentrationLimitExceeded	Concentration limit was exceeded.
ELIG	NonEligibleSecurity	Security is not eligible.
INID	InvalidIdentification	Instruction contains an invalid message identification, identification is unknown.
OTHR	Other	Other. See Narrative.

10.4.4.3.4 RejectionReasonInformation <RjctnRsnInf>

Presence: [0..1]

Definition: Provides additional information about the collateral substitution request rejection.

Datatype: "Max140Text" on page 500

10.4.5 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that can not 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 434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		435
	Envelope <Envlp>	[1..1]	(External Schema)		435

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.

11 colr.012.001.04 CollateralSubstitutionConfirmationV04

11.1 MessageDefinition Functionality

Scope

The CollateralSubstitutionConfirmation message is sent by:

- the collateral taker or its collateral manager to the collateral giver or its collateral manager, or
- the collateral giver or its collateral manager to the collateral taker or its collateral manager.

This message confirms the collateral delivery. The collateral taker will only release the return of collateral when the new piece of collateral is received. The collateral giver sends the collateral taker the notification that the collateral substitution (that is new piece(s) of collateral) have been released. In the event that multiple pieces of collateral are being delivered in place of the collateral due to be returned by the giver, this message should only be generated once all collateral pieces have been agreed between both parties. Then the taker confirms that the collateral substitution (that is all pieces have been received) and acknowledges return of collateral.

The message definition is intended for use with the ISO20022 Business Application Header.

Usage

This message confirms the collateral delivery. The collateral taker will only release the return of collateral when the new piece of collateral is received. The collateral giver sends the collateral taker the notification that the collateral substitution (that is new piece(s) of collateral) have been released.

Outline

The CollateralSubstitutionConfirmationV04 MessageDefinition is composed of 5 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of the transaction as know by the instructing party.

B. Obligation

Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

C. Agreement

Agreement details for the over the counter market.

D. SubstitutionConfirmation

Provides the status about the collateral substitution.

E. SupplementaryData

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

11.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <CollSbstitnConf>	[1..1]			
	TransactionIdentification <TxId>	[1..1]	Text		129
	Obligation <Oblgtn>	[1..1]			129
	PartyA <PtyA>	[1..1]	±		129
	ServicingPartyA <SvchgPtyA>	[0..1]	±		130
	PartyB <PtyB>	[1..1]	±		130
	ServicingPartyB <SvchgPtyB>	[0..1]	±		131
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		131
	ExposureType <XpsrTp>	[0..1]	CodeSet		131
	ValuationDate <ValtnDt>	[1..1]	±		133
	Agreement <Agrmt>	[0..1]			133
	AgreementDetails <AgrmtDtls>	[1..1]	Text		133
	AgreementIdentification <AgrmtId>	[0..1]	Text		133
	AgreementDate <AgrmtDt>	[1..1]	Date		133
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	134
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		134
	SubstitutionConfirmation <SbstitnConf>	[1..1]			134
	CollateralSubstitutionRequestIdentification <CollSbstitnReqId>	[1..1]	Text		134
	CollateralSubstitutionResponseIdentification <CollSbstitnRspnId>	[0..1]	Text		135
	ConfirmationType <ConfTp>	[1..1]	CodeSet		135
	Comment <Cmnt>	[0..1]	Text		135
	SupplementaryData <SplmtryData>	[0..*]	±	C4	135

11.3 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 AnyBIC

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

C3 Country

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

C4 SupplementaryDataRule

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

11.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

11.4.1 TransactionIdentification <TxId>

Presence: [1..1]

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

Datatype: "Max35Text" on page 502

11.4.2 Obligation <Oblgtn>

Presence: [1..1]

Definition: Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

Obligation <Oblgtn> contains the following **Obligation4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyA <PtyA>	[1..1]	±		129
	ServicingPartyA <SvcgPtyA>	[0..1]	±		130
	PartyB <PtyB>	[1..1]	±		130
	ServicingPartyB <SvcgPtyB>	[0..1]	±		131
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		131
	ExposureType <XpsrTp>	[0..1]	CodeSet		131
	ValuationDate <ValtnDt>	[1..1]	±		133

11.4.2.1 PartyA <PtyA>

Presence: [1..1]

Definition: Defines one of the entities associated with the collateral agreement.

PartyA <PtyA> contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	441
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		441
Or}	NameAndAddress <NmAndAdr>	[1..1]			441
	Name <Nm>	[1..1]	Text		441
	Address <Adr>	[1..1]	±		441

11.4.2.2 ServicingPartyA <SvcgPtyA>

Presence: [0..1]

Definition: Specifies the party that is acting on behalf of party A and that offers collateral management services.

ServicingPartyA <SvcgPtyA> contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	441
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		441
Or}	NameAndAddress <NmAndAdr>	[1..1]			441
	Name <Nm>	[1..1]	Text		441
	Address <Adr>	[1..1]	±		441

11.4.2.3 PartyB <PtyB>

Presence: [1..1]

Definition: Defines the other entity associated with the collateral agreement.

PartyB <PtyB> contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	441
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		441
Or}	NameAndAddress <NmAndAdr>	[1..1]			441
	Name <Nm>	[1..1]	Text		441
	Address <Adr>	[1..1]	±		441

11.4.2.4 ServicingPartyB <SvcgPtyB>*Presence:* [0..1]*Definition:* Specifies the party that is acting on behalf of party B and that offers collateral management services.**ServicingPartyB <SvcgPtyB>** contains one of the following elements (see "PartyIdentification100Choice" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	441
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		441
Or}	NameAndAddress <NmAndAdr>	[1..1]			441
	Name <Nm>	[1..1]	Text		441
	Address <Adr>	[1..1]	±		441

11.4.2.5 CollateralAccountIdentification <CollAcctId>*Presence:* [0..1]*Definition:* Provides additional information on the collateral account of the party delivering/receiving the collateral.**CollateralAccountIdentification <CollAcctId>** contains the following elements (see "CollateralAccount2" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		282
	Type <Tp>	[0..1]	±		283
	Name <Nm>	[0..1]	Text		283

11.4.2.6 ExposureType <XpsrTp>*Presence:* [0..1]*Definition:* Specifies the underlying business area or type of trade causing the collateral movement.*Datatype:* "ExposureType5Code" on page 485

CodeName	Name	Definition
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
COMM	Commodities	Trading of exchanged traded commodities.

CodeName	Name	Definition
CRDS	CreditDefaultSwap	Trading of credit default swap.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
CCIR	CrossCurrencyIRS	Cross currency interest rate swap.
CRPR	CrossProduct	Combination of various types of trades.
EQUI	Equity	Trading of equity.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	Foreign exchange trades in general.
FORW	ForwardForeignExchange	Forward foreign exchange trades.
FUTR	Futures	Related to futures trading activity.
OPTN	FXOption	Related to options trading activity.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OTCD	OTCDerivatives	OTC derivatives trading.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SHSL	ShortSell	Short sale exposure.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRBD	TreasuryBonds	Trading of treasury bonds.

CodeName	Name	Definition
TRCP	TreasuryCorssProduct	Combination of treasury related exposure types.

11.4.2.7 ValuationDate <ValtnDt>

Presence: [1..1]

Definition: Indicates the close of business date on which the initiating party is valuing the margin call.

ValuationDate <ValtnDt> contains one of the following elements (see "[DateAndDateTimeChoice](#)" on page 408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		408
Or}	DateTime <DtTm>	[1..1]	DateTime		408

11.4.3 Agreement <Agrmt>

Presence: [0..1]

Definition: Agreement details for the over the counter market.

Agreement <Agrmt> contains the following **Agreement4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreementDetails <AgrmtDtls>	[1..1]	Text		133
	AgreementIdentification <AgrmtId>	[0..1]	Text		133
	AgreementDate <AgrmtDt>	[1..1]	Date		133
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	134
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		134

11.4.3.1 AgreementDetails <AgrmtDtls>

Presence: [1..1]

Definition: Full details of the supporting legal agreement under which the margin call can be issued and/or governed.

Datatype: "[Max140Text](#)" on page 500

11.4.3.2 AgreementIdentification <AgrmtId>

Presence: [0..1]

Definition: Common reference to the agreement between the two counterparties.

Datatype: "[Max140Text](#)" on page 500

11.4.3.3 AgreementDate <AgrmtDt>

Presence: [1..1]

Definition: Date on which the collateral agreement was signed.

Datatype: "ISODate" on page 497

11.4.3.4 BaseCurrency <BaseCcy>

Presence: [1..1]

Definition: Denomination currency as specified in the collateral agreement.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 476

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.

11.4.3.5 AgreementFramework <AgrmtFrmwk>

Presence: [0..1]

Definition: Specifies the underlying master agreement.

AgreementFramework <AgrmtFrmwk> contains one of the following elements (see "AgreementFramework1Choice" on page 433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AgreementFramework <AgrmtFrmwk>	[1..1]	CodeSet		433
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		433

11.4.4 SubstitutionConfirmation <SbsttnConf>

Presence: [1..1]

Definition: Provides the status about the collateral substitution.

SubstitutionConfirmation <SbsttnConf> contains the following **CollateralConfirmation1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralSubstitutionRequestIdentification <CollSbsttnReqId>	[1..1]	Text		134
	CollateralSubstitutionResponseIdentification <CollSbsttnRspnId>	[0..1]	Text		135
	ConfirmationType <ConfTp>	[1..1]	CodeSet		135
	Comment <Cmnt>	[0..1]	Text		135

11.4.4.1 CollateralSubstitutionRequestIdentification <CollSbsttnReqId>

Presence: [1..1]

Definition: Reference to the collateral substitution request identification.

Datatype: "Max35Text" on page 502

11.4.4.2 CollateralSubstitutionResponseIdentification <CollSbstitnRspnId>

Presence: [0..1]

Definition: Reference to the collateral substitution response identification.

Datatype: "Max35Text" on page 502

11.4.4.3 ConfirmationType <ConfTp>

Presence: [1..1]

Definition: Provides details about the status of the collateral substitution, either released or returned.

Datatype: "CollateralSubstitutionConfirmation1Code" on page 480

CodeName	Name	Definition
CREL	CollateralSubstitutionReleased	Notification that the collateral substitution, that is new piece(s) of collateral, have been released.
CRET	CollateralSubstitutionReturned	Confirmation that the collateral substitution, that is new piece(s) of collateral, have been received.

11.4.4.4 Comment <Cmnt>

Presence: [0..1]

Definition: Allows to provides additional comments on the collateral substitution status.

Datatype: "Max140Text" on page 500

11.4.5 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C4 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		435
	Envelope <Envlp>	[1..1]	(External Schema)		435

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.

12 colr.013.001.04 InterestPaymentRequestV04

12.1 MessageDefinition Functionality

Scope

The InterestPaymentRequest message is sent by either;

- the collateral taker or its collateral manager to the collateral giver or its collateral manager, or
- the collateral giver or its collateral manager to the collateral taker or its collateral manager

It is used to request payment or advise the amount due for interest calculated for a specified period. The interest is based on the amount of collateral that has been held during the calculation period. It is possible to send these messages on a bi-lateral basis for matching.

The message definition is intended for use with the ISO20022 Business Application Header.

Usage

The InterestPaymentRequest message is used to advise the interest amount calculated for a specific period or request payment for an interest amount for a specific period.

Outline

The InterestPaymentRequestV04 MessageDefinition is composed of 7 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of the transaction as know by the instructing party.

B. Obligation

Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

C. Agreement

Agreement details for the over the counter market.

D. InterestDueToA

Provides details on the interest amount due to party A.

E. InterestDueToB

Provides details on the interest amount due to party B.

F. NetAmountDetails

Provides the net interest amount due to A or due to B in case of collateral held and posted during a period.

G. SupplementaryData

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

12.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <IntrstPmtReq>	[1..1]			
	TransactionIdentification <TxId>	[1..1]	Text		140
	Obligation <Oblgtn>	[1..1]			140
	PartyA <PtyA>	[1..1]	±		141
	ServicingPartyA <SvchgPtyA>	[0..1]	±		141
	PartyB <PtyB>	[1..1]	±		142
	ServicingPartyB <SvchgPtyB>	[0..1]	±		142
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		142
	ExposureType <XpsrTp>	[0..1]	CodeSet		143
	ValuationDate <ValtnDt>	[1..1]	±		144
	Agreement <Agrmt>	[1..1]			144
	AgreementDetails <AgrmtDtls>	[1..1]	Text		145
	AgreementIdentification <AgrmtId>	[0..1]	Text		145
	AgreementDate <AgrmtDt>	[1..1]	Date		145
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	145
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		145
	InterestDueToA <IntrstDueToA>	[0..1]		C5	145
	InterestRequestSequence <IntrstReqSeq>	[1..1]	CodeSet		146
	InterestPeriod <IntrstPrd>	[1..1]	±		147
	AccruedInterestAmount <AcrdIntrstAmt>	[1..1]	Amount	C1, C4	147
	ValueDate <ValDt>	[1..1]	Date		147
	InterestMethod <IntrstMtd>	[1..1]	CodeSet		147
	InterestRate <IntrstRate>	[0..1]	±		148
	DayCountBasis <DayCntBsis>	[0..1]	CodeSet		148
	AppliedWithholdingTax <ApldWhldgTax>	[0..1]	Indicator		151
	CalculationMethod <ClctnMtd>	[0..1]	CodeSet		151
	CalculationFrequency <ClctnFrqcy>	[0..1]	CodeSet		152
	CollateralPurpose <CollPurp>	[1..1]	±		152
	OpeningCollateralBalance <OpngCollBal>	[0..1]	±		152
	ClosingCollateralBalance <ClsgCollBal>	[1..1]	±		153

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		153
	AdditionalInformation <AddtlInf>	[0..1]	Text		153
	ReferenceDetails <RefDtls>	[0..1]			153
	InterestPaymentRequestIdentification <IntrstPmtReqId>	[1..1]	Text		153
	InterestPaymentResponseIdentification <IntrstPmtRspnId>	[0..1]	Text		154
	InterestDueToB <IntrstDueToB>	[0..1]		C5	154
	InterestRequestSequence <IntrstReqSeq>	[1..1]	CodeSet		155
	InterestPeriod <IntrstPrd>	[1..1]	±		155
	AccruedInterestAmount <AcrdIntrstAmt>	[1..1]	Amount	C1, C4	155
	ValueDate <ValDt>	[1..1]	Date		156
	InterestMethod <IntrstMtd>	[1..1]	CodeSet		156
	InterestRate <IntrstRate>	[0..1]	±		156
	DayCountBasis <DayCntBsis>	[0..1]	CodeSet		156
	AppliedWithholdingTax <ApldWhldgTax>	[0..1]	Indicator		159
	CalculationMethod <ClctnMtd>	[0..1]	CodeSet		160
	CalculationFrequency <ClctnFrqcy>	[0..1]	CodeSet		160
	CollateralPurpose <CollPurp>	[1..1]	±		160
	OpeningCollateralBalance <OpngCollBal>	[0..1]	±		161
	ClosingCollateralBalance <ClsgCollBal>	[1..1]	±		161
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		161
	AdditionalInformation <AddtlInf>	[0..1]	Text		161
	ReferenceDetails <RefDtls>	[0..1]			161
	InterestPaymentRequestIdentification <IntrstPmtReqId>	[1..1]	Text		162
	InterestPaymentResponseIdentification <IntrstPmtRspnId>	[0..1]	Text		162
	NetAmountDetails <NetAmtDtls>	[0..1]			162
	InterestDueToA <IntrstDueToA>	[0..1]	Amount	C1, C4	162
	InterestDueToB <IntrstDueToB>	[0..1]	Amount	C1, C4	163
	ValueDate <ValDt>	[1..1]	Date		163
	InterestMethod <IntrstMtd>	[1..1]	CodeSet		163
	OpeningCollateralBalance <OpngCollBal>	[0..1]	±		164
	ClosingCollateralBalance <ClsgCollBal>	[1..1]	±		164

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SupplementaryData <SplmtryData>	[0..*]	±	C6	164

12.3 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 AnyBIC

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

C3 Country

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

C4 CurrencyAmount

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

Note: The decimal separator is a dot.

C5 InterestRequestSequenceRule

If InterestRequestSequence equals updated, then ReferenceDetails must be present.

C6 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.

12.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

12.4.1 TransactionIdentification <TxId>

Presence: [1..1]

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

Datatype: "Max35Text" on page 502

12.4.2 Obligation <Oblgtn>

Presence: [1..1]

Definition: Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

Obligation <Oblgtn> contains the following **Obligation4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyA <PtyA>	[1..1]	±		141
	ServicingPartyA <SvcgPtyA>	[0..1]	±		141
	PartyB <PtyB>	[1..1]	±		142
	ServicingPartyB <SvcgPtyB>	[0..1]	±		142
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		142
	ExposureType <XpsrTp>	[0..1]	CodeSet		143
	ValuationDate <ValtnDt>	[1..1]	±		144

12.4.2.1 PartyA <PtyA>

Presence: [1..1]

Definition: Defines one of the entities associated with the collateral agreement.

PartyA <PtyA> contains one of the following elements (see "PartyIdentification100Choice" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	441
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		441
Or}	NameAndAddress <NmAndAdr>	[1..1]			441
	Name <Nm>	[1..1]	Text		441
	Address <Adr>	[1..1]	±		441

12.4.2.2 ServicingPartyA <SvcgPtyA>

Presence: [0..1]

Definition: Specifies the party that is acting on behalf of party A and that offers collateral management services.

ServicingPartyA <SvcgPtyA> contains one of the following elements (see "PartyIdentification100Choice" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	441
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		441
Or}	NameAndAddress <NmAndAdr>	[1..1]			441
	Name <Nm>	[1..1]	Text		441
	Address <Adr>	[1..1]	±		441

12.4.2.3 PartyB <PtyB>

Presence: [1..1]

Definition: Defines the other entity associated with the collateral agreement.

PartyB <PtyB> contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	441
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		441
Or}	NameAndAddress <NmAndAdr>	[1..1]			441
	Name <Nm>	[1..1]	Text		441
	Address <Adr>	[1..1]	±		441

12.4.2.4 ServicingPartyB <SvcgPtyB>

Presence: [0..1]

Definition: Specifies the party that is acting on behalf of party B and that offers collateral management services.

ServicingPartyB <SvcgPtyB> contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	441
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		441
Or}	NameAndAddress <NmAndAdr>	[1..1]			441
	Name <Nm>	[1..1]	Text		441
	Address <Adr>	[1..1]	±		441

12.4.2.5 CollateralAccountIdentification <CollAcctId>

Presence: [0..1]

Definition: Provides additional information on the collateral account of the party delivering/receiving the collateral.

CollateralAccountIdentification <CollAcctId> contains the following elements (see "[CollateralAccount2](#)" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		282
	Type <Tp>	[0..1]	±		283
	Name <Nm>	[0..1]	Text		283

12.4.2.6 ExposureType <XpsrTp>

Presence: [0..1]

Definition: Specifies the underlying business area or type of trade causing the collateral movement.

Datatype: "ExposureType5Code" on page 485

CodeName	Name	Definition
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
COMM	Commodities	Trading of exchanged traded commodities.
CRDS	CreditDefaultSwap	Trading of credit default swap.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
CCIR	CrossCurrencyIRS	Cross currency interest rate swap.
CRPR	CrossProduct	Combination of various types of trades.
EQUI	Equity	Trading of equity.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	Foreign exchange trades in general.
FORW	ForwardForeignExchange	Forward foreign exchange trades.
FUTR	Futures	Related to futures trading activity.
OPTN	FXOption	Related to options trading activity.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OTCD	OTCDerivatives	OTC derivatives trading.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.

CodeName	Name	Definition
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRCP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SHSL	ShortSell	Short sale exposure.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRBD	TreasuryBonds	Trading of treasury bonds.
TRCP	TreasuryCorssProduct	Combination of treasury related exposure types.

12.4.2.7 ValuationDate <ValtnDt>

Presence: [1..1]

Definition: Indicates the close of business date on which the initiating party is valuing the margin call.

ValuationDate <ValtnDt> contains one of the following elements (see "[DateAndDateTimeChoice](#)" on page 408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		408
Or}	DateTime <DtTm>	[1..1]	DateTime		408

12.4.3 Agreement <Agrmt>

Presence: [1..1]

Definition: Agreement details for the over the counter market.

Agreement <Agrmt> contains the following **Agreement4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreementDetails <AgrmtDtls>	[1..1]	Text		145
	AgreementIdentification <AgrmtId>	[0..1]	Text		145
	AgreementDate <AgrmtDt>	[1..1]	Date		145
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	145
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		145

12.4.3.1 AgreementDetails <AgrmtDtls>*Presence:* [1..1]*Definition:* Full details of the supporting legal agreement under which the margin call can be issued and/or governed.*Datatype:* "Max140Text" on page 500**12.4.3.2 AgreementIdentification <AgrmtId>***Presence:* [0..1]*Definition:* Common reference to the agreement between the two counterparties.*Datatype:* "Max140Text" on page 500**12.4.3.3 AgreementDate <AgrmtDt>***Presence:* [1..1]*Definition:* Date on which the collateral agreement was signed.*Datatype:* "ISODate" on page 497**12.4.3.4 BaseCurrency <BaseCcy>***Presence:* [1..1]*Definition:* Denomination currency as specified in the collateral agreement.*Impacted by:* C1 "ActiveCurrency"*Datatype:* "ActiveCurrencyCode" on page 476**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.

12.4.3.5 AgreementFramework <AgrmtFrmwk>*Presence:* [0..1]*Definition:* Specifies the underlying master agreement.

AgreementFramework <AgrmtFrmwk> contains one of the following elements (see "AgreementFramework1Choice" on page 433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AgreementFramework <AgrmtFrmwk>	[1..1]	CodeSet		433
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		433

12.4.4 InterestDueToA <IntrstDueToA>*Presence:* [0..1]

Definition: Provides details on the interest amount due to party A.

Impacted by: C5 "InterestRequestSequenceRule"

InterestDueToA <IntrstDueToA> contains the following **InterestAmount1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InterestRequestSequence <IntrstReqSeq>	[1..1]	CodeSet		146
	InterestPeriod <IntrstPrd>	[1..1]	±		147
	AccruedInterestAmount <AcrdIntrstAmt>	[1..1]	Amount	C1, C4	147
	ValueDate <ValDt>	[1..1]	Date		147
	InterestMethod <IntrstMtd>	[1..1]	CodeSet		147
	InterestRate <IntrstRate>	[0..1]	±		148
	DayCountBasis <DayCntBsis>	[0..1]	CodeSet		148
	AppliedWithholdingTax <ApldWhldgTax>	[0..1]	Indicator		151
	CalculationMethod <ClctnMtd>	[0..1]	CodeSet		151
	CalculationFrequency <ClctnFrqcy>	[0..1]	CodeSet		152
	CollateralPurpose <CollPurp>	[1..1]	±		152
	OpeningCollateralBalance <OpngCollBal>	[0..1]	±		152
	ClosingCollateralBalance <ClsgCollBal>	[1..1]	±		153
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		153
	AdditionalInformation <AddtlInf>	[0..1]	Text		153
	ReferenceDetails <RefDtls>	[0..1]			153
	InterestPaymentRequestIdentification <IntrstPmtReqId>	[1..1]	Text		153
	InterestPaymentResponseIdentification <IntrstPmtRspnId>	[0..1]	Text		154

Constraints

- **InterestRequestSequenceRule**

If InterestRequestSequence equals updated, then ReferenceDetails must be present.

On Condition

/InterestRequestSequence is equal to value 'Updated'

Following Must be True

/ReferenceDetails Must be present

12.4.4.1 InterestRequestSequence <IntrstReqSeq>

Presence: [1..1]

Definition: Indicates whether the interest request is new or updated.

Datatype: "InterestRequestSequence1Code" on page 493

CodeName	Name	Definition
INIT	Initial	Indicates this is a new interest payment request.
UPDA	Updated	Indicates this is an updated interest payment request.

12.4.4.2 InterestPeriod <IntrstPrd>

Presence: [1..1]

Definition: Period for which the calculation has been performed.

InterestPeriod <IntrstPrd> contains the following elements (see ["DatePeriodDetails"](#) on page 407 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		407
	ToDate <ToDt>	[1..1]	Date		407

12.4.4.3 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [1..1]

Definition: Amount of money representing an interest payment.

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

Datatype: ["ActiveCurrencyAndAmount"](#) on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

12.4.4.4 ValueDate <ValDt>

Presence: [1..1]

Definition: Agreed date for the interest payment.

Datatype: ["ISODate"](#) on page 497

12.4.4.5 InterestMethod <IntrstMtd>

Presence: [1..1]

Definition: Indicates whether the interest will be settled in cash or rolled in the existing collateral balance.

Datatype: "InterestMethod1Code" on page 492

CodeName	Name	Definition
PHYS	PhysicalSettlement	Indicates that the interest is intended to be settled in cash.
ROLL	RollIn	Indicates that the interest is intended to be rolled in to existing collateral balances.

12.4.4.6 InterestRate <IntrstRate>

Presence: [0..1]

Definition: Percentage charged for the use of an amount of money, usually expressed at an annual rate. The interest rate is the ratio of the amount of interest paid during a certain period of time compared to the principal amount of the interest bearing financial instrument.

InterestRate <IntrstRate> contains one of the following elements (see "InterestRate1Choice" on page 448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FixedInterestRate <FxdIntrstRate>	[1..1]	Rate		449
Or}	VariableInterestRate <VarblIntrstRate>	[1..1]			449
	Index <Indx>	[1..1]	Text		449
	BasisPointSpread <BsisPtSprd>	[0..1]	Quantity		449

12.4.4.7 DayCountBasis <DayCntBsis>

Presence: [0..1]

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

Datatype: "InterestComputationMethod2Code" on page 489

CodeName	Name	Definition
A001	IC30360ISDAor30360AmericanBasicRule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). This is the most commonly used 30/360 method for US straight and convertible bonds.
A002	IC30365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except

CodeName	Name	Definition
		for February. This means that a 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th).
A003	IC30Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.
A004	Actual360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A005	Actual365Fixed	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
A006	ActualActualICMA	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, that is, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi-interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi-interest period and the intermediate results are summed up.
A007	IC30E360orEuroBondBasismodel1	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be the 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.

CodeName	Name	Definition
A008	ActualActualISDA	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall (falling on a normal year, year) divided by 365, added to the actual number of days of the interest period that fall (falling on a leap year, year) divided by 366.
A009	Actual365LorActuActubasisRule	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	ActualActualAFB	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year subperiods counting backwards from the end of the coupon period (a year backwards from 28 Feb being 29 Feb, if it exists). The first of the subperiods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each subperiod and the intermediate results are summed up.
A011	IC30360ICMAor30360basicrule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 1 January 1999.
A012	IC30E2360orEurobondbasismodel2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that the 31st is assumed to be the 30th and 28 Feb of a non-leap year is assumed to be equivalent to 29 Feb when the first day of the interest period is the 29th, or to 30 Feb when the first day of the interest period is the 30th or the 31st. The 29th

CodeName	Name	Definition
		day of February in a leap year is assumed to be equivalent to 30 Feb when the first day of the interest period is the 30th or the 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on 30 Feb when the end of the period is the 30th or the 31st, or two days of interest in February when the end of the period is the 29th, or three days of interest in February when it is 28 Feb of a non-leap year and the end of the period is before the 29th.
A013	IC30E3360orEurobondbasismodel3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be the 30th, even if it is the last day of the maturity coupon period.
A014	Actual365NL	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.
NARR	Narrative	Other method than A001-A020. See Narrative.

12.4.4.8 AppliedWithholdingTax <ApIdWhldgTax>

Presence: [0..1]

Definition: Amount or percentage of a cash distribution that will be withheld by a tax authority.

Datatype: One of the following values must be used (see ["YesNoIndicator"](#) on page 499):

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

12.4.4.9 CalculationMethod <ClctnMtd>

Presence: [0..1]

Definition: Specifies whether the interest is simple or compounded.

Datatype: ["CalculationMethod1Code"](#) on page 477

CodeName	Name	Definition
SIMP	Simple	Calculation method by which interest is calculated on the original principal only. Accumulated interest from prior periods

CodeName	Name	Definition
		is not used in calculations for the following periods.
COMP	Compounding	Calculation method by which interest is calculated each period on the original principal and all interest accumulated during past periods.

12.4.4.10 CalculationFrequency <ClctnFrqcy>

Presence: [0..1]

Definition: Specifies the periodicity of the calculation of the interest.

Datatype: "Frequency1Code" on page 488

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

12.4.4.11 CollateralPurpose <CollPurp>

Presence: [1..1]

Definition: Specifies whether the collateral has been posted against the variation margin, the segregated independent amount or to cover any other risk defined with a proprietary code.

CollateralPurpose <CollPurp> contains one of the following elements (see "CollateralPurpose1Choice" on page 430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		431
Or}	Proprietary <Prtry>	[1..1]	±		431

12.4.4.12 OpeningCollateralBalance <OpngCollBal>

Presence: [0..1]

Definition: Provides details about the opening collateral balance.

OpeningCollateralBalance <OpngCollBal> contains the following elements (see "[CollateralBalance1](#)" on page 286 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HeldByPartyA <HeldByPtyA>	[1..1]	Amount	C1, C4	286
	HeldByPartyB <HeldByPtyB>	[1..1]	Amount	C1, C4	286

12.4.4.13 ClosingCollateralBalance <ClsgCollBal>

Presence: [1..1]

Definition: Provides details about the closing collateral balance.

ClosingCollateralBalance <ClsgCollBal> contains the following elements (see "[CollateralBalance1](#)" on page 286 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HeldByPartyA <HeldByPtyA>	[1..1]	Amount	C1, C4	286
	HeldByPartyB <HeldByPtyB>	[1..1]	Amount	C1, C4	286

12.4.4.14 StandardSettlementInstructions <StdSttlmInstrs>

Presence: [0..1]

Definition: Identifies the standard settlement instructions.

Datatype: "[Max140Text](#)" on page 500

12.4.4.15 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Additionnal information related to interest request.

Datatype: "[Max210Text](#)" on page 501

12.4.4.16 ReferenceDetails <RefDtls>

Presence: [0..1]

Definition: Additional references linked to the updated interest payment request.

ReferenceDetails <RefDtls> contains the following **Reference20** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InterestPaymentRequestIdentification <IntrstPmtReqId>	[1..1]	Text		153
	InterestPaymentResponseIdentification <IntrstPmtRspnId>	[0..1]	Text		154

12.4.4.16.1 InterestPaymentRequestIdentification <IntrstPmtReqId>

Presence: [1..1]

Definition: Provides the reference to the interest payment request.

Datatype: "Max35Text" on page 502

12.4.4.16.2 InterestPaymentResponseIdentification <IntrstPmtRspnId>

Presence: [0..1]

Definition: Provides the reference to the interest payment response.

Datatype: "Max35Text" on page 502

12.4.5 InterestDueToB <IntrstDueToB>

Presence: [0..1]

Definition: Provides details on the interest amount due to party B.

Impacted by: C5 "InterestRequestSequenceRule"

InterestDueToB <IntrstDueToB> contains the following InterestAmount1 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InterestRequestSequence <IntrstReqSeq>	[1..1]	CodeSet		155
	InterestPeriod <IntrstPrd>	[1..1]	±		155
	AccruedInterestAmount <AcrdIntrstAmt>	[1..1]	Amount	C1, C4	155
	ValueDate <ValDt>	[1..1]	Date		156
	InterestMethod <IntrstMtd>	[1..1]	CodeSet		156
	InterestRate <IntrstRate>	[0..1]	±		156
	DayCountBasis <DayCntBsis>	[0..1]	CodeSet		156
	AppliedWithholdingTax <ApldWhldgTax>	[0..1]	Indicator		159
	CalculationMethod <ClctnMtd>	[0..1]	CodeSet		160
	CalculationFrequency <ClctnFrqcy>	[0..1]	CodeSet		160
	CollateralPurpose <CollPurp>	[1..1]	±		160
	OpeningCollateralBalance <OpngCollBal>	[0..1]	±		161
	ClosingCollateralBalance <ClsgCollBal>	[1..1]	±		161
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		161
	AdditionalInformation <AddtlInf>	[0..1]	Text		161
	ReferenceDetails <RefDtls>	[0..1]			161
	InterestPaymentRequestIdentification <IntrstPmtReqId>	[1..1]	Text		162
	InterestPaymentResponseIdentification <IntrstPmtRspnId>	[0..1]	Text		162

Constraints

- **InterestRequestSequenceRule**

If InterestRequestSequence equals updated, then ReferenceDetails must be present.

On Condition

/InterestRequestSequence is equal to value 'Updated'

Following Must be True

/ReferenceDetails Must be present

12.4.5.1 InterestRequestSequence <IntrstReqSeq>

Presence: [1..1]

Definition: Indicates whether the interest request is new or updated.

Datatype: "InterestRequestSequence1Code" on page 493

CodeName	Name	Definition
INIT	Initial	Indicates this is a new interest payment request.
UPDA	Updated	Indicates this is an updated interest payment request.

12.4.5.2 InterestPeriod <IntrstPrd>

Presence: [1..1]

Definition: Period for which the calculation has been performed.

InterestPeriod <IntrstPrd> contains the following elements (see "DatePeriodDetails" on page 407 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		407
	ToDate <ToDt>	[1..1]	Date		407

12.4.5.3 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [1..1]

Definition: Amount of money representing an interest payment.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

12.4.5.4 ValueDate <ValDt>

Presence: [1..1]

Definition: Agreed date for the interest payment.

Datatype: "ISODate" on page 497

12.4.5.5 InterestMethod <IntrstMtd>

Presence: [1..1]

Definition: Indicates whether the interest will be settled in cash or rolled in the existing collateral balance.

Datatype: "InterestMethod1Code" on page 492

CodeName	Name	Definition
PHYS	PhysicalSettlement	Indicates that the interest is intended to be settled in cash.
ROLL	RollIn	Indicates that the interest is intended to be rolled in to existing collateral balances.

12.4.5.6 InterestRate <IntrstRate>

Presence: [0..1]

Definition: Percentage charged for the use of an amount of money, usually expressed at an annual rate. The interest rate is the ratio of the amount of interest paid during a certain period of time compared to the principal amount of the interest bearing financial instrument.

InterestRate <IntrstRate> contains one of the following elements (see "InterestRate1Choice" on page 448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FixedInterestRate <FxdIntrstRate>	[1..1]	Rate		449
Or}	VariableInterestRate <VarblIntrstRate>	[1..1]			449
	Index <Indx>	[1..1]	Text		449
	BasisPointSpread <BsisPtSprd>	[0..1]	Quantity		449

12.4.5.7 DayCountBasis <DayCntBsis>

Presence: [0..1]

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

Datatype: "InterestComputationMethod2Code" on page 489

CodeName	Name	Definition
A001	IC30360ISDAor30360AmericanBasicRule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on

CodeName	Name	Definition
		the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). This is the most commonly used 30/360 method for US straight and convertible bonds.
A002	IC30365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th).
A003	IC30Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.
A004	Actual360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A005	Actual365Fixed	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
A006	ActualActualICMA	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, that is, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi-interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi-interest period and the intermediate results are summed up.

CodeName	Name	Definition
A007	IC30E360orEuroBondBasismodel1	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be the 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.
A008	ActualActualISDA	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall (falling on a normal year, year) divided by 365, added to the actual number of days of the interest period that fall (falling on a leap year, year) divided by 366.
A009	Actual365LorActuActubasisRule	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	ActualActualAFB	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year subperiods counting backwards from the end of the coupon period (a year backwards from 28 Feb being 29 Feb, if it exists). The first of the subperiods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each subperiod and the intermediate results are summed up.
A011	IC30360ICMAor30360basicrule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 1 January 1999.

CodeName	Name	Definition
A012	IC30E2360orEurobondbasismodel2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that the 31st is assumed to be the 30th and 28 Feb of a non-leap year is assumed to be equivalent to 29 Feb when the first day of the interest period is the 29th, or to 30 Feb when the first day of the interest period is the 30th or the 31st. The 29th day of February in a leap year is assumed to be equivalent to 30 Feb when the first day of the interest period is the 30th or the 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on 30 Feb when the end of the period is the 30th or the 31st, or two days of interest in February when the end of the period is the 29th, or three days of interest in February when it is 28 Feb of a non-leap year and the end of the period is before the 29th.
A013	IC30E3360orEurobondbasismodel3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be the 30th, even if it is the last day of the maturity coupon period.
A014	Actual365NL	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.
NARR	Narrative	Other method than A001-A020. See Narrative.

12.4.5.8 AppliedWithholdingTax <ApIdWhldgTax>

Presence: [0..1]

Definition: Amount or percentage of a cash distribution that will be withheld by a tax authority.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 499):

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

12.4.5.9 CalculationMethod <ClctnMtd>

Presence: [0..1]

Definition: Specifies whether the interest is simple or compounded.

Datatype: "CalculationMethod1Code" on page 477

CodeName	Name	Definition
SIMP	Simple	Calculation method by which interest is calculated on the original principal only. Accumulated interest from prior periods is not used in calculations for the following periods.
COMP	Compounding	Calculation method by which interest is calculated each period on the original principal and all interest accumulated during past periods.

12.4.5.10 CalculationFrequency <ClctnFrqcy>

Presence: [0..1]

Definition: Specifies the periodicity of the calculation of the interest.

Datatype: "Frequency1Code" on page 488

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

12.4.5.11 CollateralPurpose <CollPurp>

Presence: [1..1]

Definition: Specifies whether the collateral has been posted against the variation margin, the segregated independent amount or to cover any other risk defined with a proprietary code.

CollateralPurpose <CollPurp> contains one of the following elements (see "[CollateralPurpose1Choice](#)" on page 430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		431
Or}	Proprietary <Prtry>	[1..1]	±		431

12.4.5.12 OpeningCollateralBalance <OpngCollBal>

Presence: [0..1]

Definition: Provides details about the opening collateral balance.

OpeningCollateralBalance <OpngCollBal> contains the following elements (see "[CollateralBalance1](#)" on page 286 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HeldByPartyA <HeldByPtyA>	[1..1]	Amount	C1, C4	286
	HeldByPartyB <HeldByPtyB>	[1..1]	Amount	C1, C4	286

12.4.5.13 ClosingCollateralBalance <ClsgCollBal>

Presence: [1..1]

Definition: Provides details about the closing collateral balance.

ClosingCollateralBalance <ClsgCollBal> contains the following elements (see "[CollateralBalance1](#)" on page 286 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HeldByPartyA <HeldByPtyA>	[1..1]	Amount	C1, C4	286
	HeldByPartyB <HeldByPtyB>	[1..1]	Amount	C1, C4	286

12.4.5.14 StandardSettlementInstructions <StdSttlmInstrs>

Presence: [0..1]

Definition: Identifies the standard settlement instructions.

Datatype: "[Max140Text](#)" on page 500

12.4.5.15 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Additionnal information related to interest request.

Datatype: "[Max210Text](#)" on page 501

12.4.5.16 ReferenceDetails <RefDtls>

Presence: [0..1]

Definition: Additional references linked to the updated interest payment request.

ReferenceDetails <RefDtls> contains the following **Reference20** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InterestPaymentRequestIdentification <IntrstPmtReqId>	[1..1]	Text		162
	InterestPaymentResponseIdentification <IntrstPmtRspnId>	[0..1]	Text		162

12.4.5.16.1 InterestPaymentRequestIdentification <IntrstPmtReqId>

Presence: [1..1]

Definition: Provides the reference to the interest payment request.

Datatype: "Max35Text" on page 502

12.4.5.16.2 InterestPaymentResponseIdentification <IntrstPmtRspnId>

Presence: [0..1]

Definition: Provides the reference to the interest payment response.

Datatype: "Max35Text" on page 502

12.4.6 NetAmountDetails <NetAmtDtls>

Presence: [0..1]

Definition: Provides the net interest amount due to A or due to B in case of collateral held and posted during a period.

NetAmountDetails <NetAmtDtls> contains the following **InterestResult1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InterestDueToA <IntrstDueToA>	[0..1]	Amount	C1, C4	162
	InterestDueToB <IntrstDueToB>	[0..1]	Amount	C1, C4	163
	ValueDate <ValDt>	[1..1]	Date		163
	InterestMethod <IntrstMtd>	[1..1]	CodeSet		163
	OpeningCollateralBalance <OpngCollBal>	[0..1]	±		164
	ClosingCollateralBalance <ClsgCollBal>	[1..1]	±		164

12.4.6.1 InterestDueToA <IntrstDueToA>

Presence: [0..1]

Definition: Amount of money representing an interest payment.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

12.4.6.2 InterestDueToB <IntrstDueToB>

Presence: [0..1]

Definition: Amount of money representing an interest payment.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

12.4.6.3 ValueDate <ValDt>

Presence: [1..1]

Definition: Agreed date for the interest payment.

Datatype: "ISODate" on page 497

12.4.6.4 InterestMethod <IntrstMtd>

Presence: [1..1]

Definition: Indicates whether the interest will be settled in cash or rolled in the existing collateral balance.

Datatype: "InterestMethod1Code" on page 492

CodeName	Name	Definition
PHYS	PhysicalSettlement	Indicates that the interest is intended to be settled in cash.

CodeName	Name	Definition
ROLL	RollIn	Indicates that the interest is intended to be rolled in to existing collateral balances.

12.4.6.5 OpeningCollateralBalance <OpngCollBal>

Presence: [0..1]

Definition: Provides details about the opening collateral balance.

OpeningCollateralBalance <OpngCollBal> contains the following elements (see "[CollateralBalance1](#)" on page 286 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HeldByPartyA <HeldByPtyA>	[1..1]	Amount	C1, C4	286
	HeldByPartyB <HeldByPtyB>	[1..1]	Amount	C1, C4	286

12.4.6.6 ClosingCollateralBalance <ClsgCollBal>

Presence: [1..1]

Definition: Provides details about the closing collateral balance.

ClosingCollateralBalance <ClsgCollBal> contains the following elements (see "[CollateralBalance1](#)" on page 286 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HeldByPartyA <HeldByPtyA>	[1..1]	Amount	C1, C4	286
	HeldByPartyB <HeldByPtyB>	[1..1]	Amount	C1, C4	286

12.4.7 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C6 "[SupplementaryDataRule](#)"

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		435
	Envelope <Envlp>	[1..1]	(External Schema)		435

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.

13 colr.014.001.04 InterestPaymentResponseV04

13.1 MessageDefinition Functionality

Scope

The InterestPaymentResponse message is sent by either;

- the collateral taker or its collateral manager to the collateral giver or its collateral manager, or
- the collateral giver or its collateral manager to the collateral taker or its collateral manager

This is a response to the InterestPaymentRequest message and the amount of interest requested or advised can be accepted or rejected.

The message definition is intended for use with the ISO20022 Business Application Header.

Usage

The InterestPaymentResponse message is sent in response to the InterestPaymentRequest in order to accept or reject the amount of interest requested or advised. A rejection reason and information can be provide if the InterestPaymentRequest is being rejected.

Outline

The InterestPaymentResponseV04 MessageDefinition is composed of 7 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of the transaction as know by the instructing party.

B. Obligation

Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

C. Agreement

Agreement details for the over the counter market.

D. InterestDueToA

Provides details on the interest amount due to party A.

E. InterestDueToB

Provides details on the interest amount due to party B.

F. InterestResponse

Provides details on the response to the interest payment request.

G. SupplementaryData

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

13.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <IntrstPmtRspn>	[1..1]			
	TransactionIdentification <TxId>	[1..1]	Text		169
	Obligation <Oblgtn>	[1..1]			169
	PartyA <PtyA>	[1..1]	±		169
	ServicingPartyA <SvchgPtyA>	[0..1]	±		170
	PartyB <PtyB>	[1..1]	±		170
	ServicingPartyB <SvchgPtyB>	[0..1]	±		171
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		171
	ExposureType <XpsrTp>	[0..1]	CodeSet		171
	ValuationDate <ValtnDt>	[1..1]	±		173
	Agreement <Agrmt>	[1..1]			173
	AgreementDetails <AgrmtDtls>	[1..1]	Text		173
	AgreementIdentification <AgrmtId>	[0..1]	Text		173
	AgreementDate <AgrmtDt>	[1..1]	Date		173
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	174
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		174
	InterestDueToA <IntrstDueToA>	[0..1]			174
	AccruedInterestAmount <AcrdIntrstAmt>	[1..1]	Amount	C1, C4	175
	ValueDate <ValDt>	[1..1]	±		175
	InterestMethod <IntrstMtd>	[1..1]	CodeSet		176
	InterestPeriod <IntrstPrd>	[1..1]	±		176
	InterestRate <IntrstRate>	[0..1]	±		176
	DayCountBasis <DayCntBsis>	[0..1]	CodeSet		177
	AppliedWithholdingTax <ApldWhldgTax>	[0..1]	Indicator		180
	CalculationMethod <ClctnMtd>	[0..1]	CodeSet		180
	CalculationFrequency <ClctnFrqcy>	[0..1]	CodeSet		180
	CollateralPurpose <CollPurp>	[1..1]	±		181
	OpeningCollateralBalance <OpngCollBal>	[0..1]	±		181
	ClosingCollateralBalance <ClsgCollBal>	[1..1]	±		181
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		182

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	AdditionalInformation <AddtlInf>	[0..1]	Text		182
	InterestDueToB <IntrstDueToB>	[0..1]			182
	AccruedInterestAmount <AcrdIntrstAmt>	[1..1]	Amount	C1, C4	183
	ValueDate <ValDt>	[1..1]	±		183
	InterestMethod <IntrstMtd>	[1..1]	CodeSet		183
	InterestPeriod <IntrstPrd>	[1..1]	±		183
	InterestRate <IntrstRate>	[0..1]	±		184
	DayCountBasis <DayCntBsis>	[0..1]	CodeSet		184
	AppliedWithholdingTax <ApldWhldgTax>	[0..1]	Indicator		187
	CalculationMethod <ClctnMtd>	[0..1]	CodeSet		187
	CalculationFrequency <ClctnFrqcy>	[0..1]	CodeSet		188
	CollateralPurpose <CollPurp>	[1..1]	±		188
	OpeningCollateralBalance <OpngCollBal>	[0..1]	±		188
	ClosingCollateralBalance <ClsgCollBal>	[1..1]	±		189
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		189
	AdditionalInformation <AddtlInf>	[0..1]	Text		189
	InterestResponse <IntrstRspn>	[1..1]			189
	ResponseType <RspnTp>	[1..1]	CodeSet		190
	RejectionReason <RjctnRsn>	[0..1]	±		190
	RejectionReasonInformation <RjctnRsnInf>	[0..1]	Text		190
	InterestPaymentRequestIdentification <IntrstPmtReqId>	[1..1]	Text		190
	SupplementaryData <SplmtryData>	[0..*]	±	C5	190

13.3 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 AnyBIC

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

C3 Country

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

C4 CurrencyAmount

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

Note: The decimal separator is a dot.

C5 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.

13.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

13.4.1 TransactionIdentification <TxId>

Presence: [1..1]

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

Datatype: "Max35Text" on page 502

13.4.2 Obligation <Oblgtn>

Presence: [1..1]

Definition: Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

Obligation <Oblgtn> contains the following **Obligation4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyA <PtyA>	[1..1]	±		169
	ServicingPartyA <SvcgPtyA>	[0..1]	±		170
	PartyB <PtyB>	[1..1]	±		170
	ServicingPartyB <SvcgPtyB>	[0..1]	±		171
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		171
	ExposureType <XpsrTp>	[0..1]	CodeSet		171
	ValuationDate <ValtnDt>	[1..1]	±		173

13.4.2.1 PartyA <PtyA>

Presence: [1..1]

Definition: Defines one of the entities associated with the collateral agreement.

PartyA <PtyA> contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	441
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		441
Or}	NameAndAddress <NmAndAdr>	[1..1]			441
	Name <Nm>	[1..1]	Text		441
	Address <Adr>	[1..1]	±		441

13.4.2.2 ServicingPartyA <SvcgPtyA>

Presence: [0..1]

Definition: Specifies the party that is acting on behalf of party A and that offers collateral management services.

ServicingPartyA <SvcgPtyA> contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	441
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		441
Or}	NameAndAddress <NmAndAdr>	[1..1]			441
	Name <Nm>	[1..1]	Text		441
	Address <Adr>	[1..1]	±		441

13.4.2.3 PartyB <PtyB>

Presence: [1..1]

Definition: Defines the other entity associated with the collateral agreement.

PartyB <PtyB> contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	441
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		441
Or}	NameAndAddress <NmAndAdr>	[1..1]			441
	Name <Nm>	[1..1]	Text		441
	Address <Adr>	[1..1]	±		441

13.4.2.4 ServicingPartyB <SvcgPtyB>

Presence: [0..1]

Definition: Specifies the party that is acting on behalf of party B and that offers collateral management services.

ServicingPartyB <SvcgPtyB> contains one of the following elements (see "PartyIdentification100Choice" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	441
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		441
Or}	NameAndAddress <NmAndAdr>	[1..1]			441
	Name <Nm>	[1..1]	Text		441
	Address <Adr>	[1..1]	±		441

13.4.2.5 CollateralAccountIdentification <CollAcctId>

Presence: [0..1]

Definition: Provides additional information on the collateral account of the party delivering/receiving the collateral.

CollateralAccountIdentification <CollAcctId> contains the following elements (see "CollateralAccount2" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		282
	Type <Tp>	[0..1]	±		283
	Name <Nm>	[0..1]	Text		283

13.4.2.6 ExposureType <XpsrTp>

Presence: [0..1]

Definition: Specifies the underlying business area or type of trade causing the collateral movement.

Datatype: "ExposureType5Code" on page 485

CodeName	Name	Definition
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
COMM	Commodities	Trading of exchanged traded commodities.

CodeName	Name	Definition
CRDS	CreditDefaultSwap	Trading of credit default swap.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
CCIR	CrossCurrencyIRS	Cross currency interest rate swap.
CRPR	CrossProduct	Combination of various types of trades.
EQUI	Equity	Trading of equity.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	Foreign exchange trades in general.
FORW	ForwardForeignExchange	Forward foreign exchange trades.
FUTR	Futures	Related to futures trading activity.
OPTN	FXOption	Related to options trading activity.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OTCD	OTCDerivatives	OTC derivatives trading.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SHSL	ShortSell	Short sale exposure.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRBD	TreasuryBonds	Trading of treasury bonds.

CodeName	Name	Definition
TRCP	TreasuryCorssProduct	Combination of treasury related exposure types.

13.4.2.7 ValuationDate <ValtnDt>

Presence: [1..1]

Definition: Indicates the close of business date on which the initiating party is valuing the margin call.

ValuationDate <ValtnDt> contains one of the following elements (see "[DateAndDateTimeChoice](#)" on page 408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		408
Or}	DateTime <DtTm>	[1..1]	DateTime		408

13.4.3 Agreement <Agrmt>

Presence: [1..1]

Definition: Agreement details for the over the counter market.

Agreement <Agrmt> contains the following **Agreement4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreementDetails <AgrmtDtls>	[1..1]	Text		173
	AgreementIdentification <AgrmtId>	[0..1]	Text		173
	AgreementDate <AgrmtDt>	[1..1]	Date		173
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	174
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		174

13.4.3.1 AgreementDetails <AgrmtDtls>

Presence: [1..1]

Definition: Full details of the supporting legal agreement under which the margin call can be issued and/or governed.

Datatype: "[Max140Text](#)" on page 500

13.4.3.2 AgreementIdentification <AgrmtId>

Presence: [0..1]

Definition: Common reference to the agreement between the two counterparties.

Datatype: "[Max140Text](#)" on page 500

13.4.3.3 AgreementDate <AgrmtDt>

Presence: [1..1]

Definition: Date on which the collateral agreement was signed.

Datatype: "ISODate" on page 497

13.4.3.4 BaseCurrency <BaseCcy>

Presence: [1..1]

Definition: Denomination currency as specified in the collateral agreement.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 476

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.

13.4.3.5 AgreementFramework <AgrmtFrmwk>

Presence: [0..1]

Definition: Specifies the underlying master agreement.

AgreementFramework <AgrmtFrmwk> contains one of the following elements (see "AgreementFramework1Choice" on page 433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AgreementFramework <AgrmtFrmwk>	[1..1]	CodeSet		433
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		433

13.4.4 InterestDueToA <IntrstDueToA>

Presence: [0..1]

Definition: Provides details on the interest amount due to party A.

InterestDueToA <IntrstDueToA> contains the following **InterestAmount2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[1..1]	Amount	C1, C4	175
	ValueDate <ValDt>	[1..1]	±		175
	InterestMethod <IntrstMtd>	[1..1]	CodeSet		176
	InterestPeriod <IntrstPrd>	[1..1]	±		176
	InterestRate <IntrstRate>	[0..1]	±		176
	DayCountBasis <DayCntBsis>	[0..1]	CodeSet		177
	AppliedWithholdingTax <ApldWhldgTax>	[0..1]	Indicator		180
	CalculationMethod <ClctnMtd>	[0..1]	CodeSet		180
	CalculationFrequency <ClctnFrqcy>	[0..1]	CodeSet		180
	CollateralPurpose <CollPurp>	[1..1]	±		181
	OpeningCollateralBalance <OpngCollBal>	[0..1]	±		181
	ClosingCollateralBalance <ClsngCollBal>	[1..1]	±		181
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		182
	AdditionalInformation <AddtlInf>	[0..1]	Text		182

13.4.4.1 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [1..1]

Definition: Amount of money representing an interest payment.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

13.4.4.2 ValueDate <ValDt>

Presence: [1..1]

Definition: Agreed date for the interest payment.

ValueDate <ValDt> contains one of the following elements (see "[DateAndDateTimeChoice](#)" on page 408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		408
Or}	DateTime <DtTm>	[1..1]	DateTime		408

13.4.4.3 InterestMethod <IntrstMtd>

Presence: [1..1]

Definition: Indicates whether the interest will be settled in cash or rolled in the existing collateral balance.

Datatype: "[InterestMethod1Code](#)" on page 492

CodeName	Name	Definition
PHYS	PhysicalSettlement	Indicates that the interest is intended to be settled in cash.
ROLL	RollIn	Indicates that the interest is intended to be rolled in to existing collateral balances.

13.4.4.4 InterestPeriod <IntrstPrd>

Presence: [1..1]

Definition: Period for which the calculation has been performed.

InterestPeriod <IntrstPrd> contains the following elements (see "[DatePeriodDetails](#)" on page 407 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		407
	ToDate <ToDt>	[1..1]	Date		407

13.4.4.5 InterestRate <IntrstRate>

Presence: [0..1]

Definition: Percentage charged for the use of an amount of money, usually expressed at an annual rate. The interest rate is the ratio of the amount of interest paid during a certain period of time compared to the principal amount of the interest bearing financial instrument.

InterestRate <IntrstRate> contains one of the following elements (see "InterestRate1Choice" on page 448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FixedInterestRate <FxdIntrstRate>	[1..1]	Rate		449
Or}	VariableInterestRate <VarblIntrstRate>	[1..1]			449
	Index <Indx>	[1..1]	Text		449
	BasisPointSpread <BsisPtSprd>	[0..1]	Quantity		449

13.4.4.6 DayCountBasis <DayCntBsis>

Presence: [0..1]

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

Datatype: "InterestComputationMethod2Code" on page 489

CodeName	Name	Definition
A001	IC30360ISDAor30360AmericanBasicRule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). This is the most commonly used 30/360 method for US straight and convertible bonds.
A002	IC30365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th).
A003	IC30Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). The assumed number of days in a year is computed as the actual number of days

CodeName	Name	Definition
		in the coupon period multiplied by the number of interest payments in the year.
A004	Actual360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A005	Actual365Fixed	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
A006	ActualActualICMA	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, that is, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi-interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi-interest period and the intermediate results are summed up.
A007	IC30E360orEuroBondBasismodel1	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be the 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.
A008	ActualActualISDA	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall (falling on a normal year, year) divided by 365, added to the actual number of days of the interest period that fall (falling on a leap year, year) divided by 366.
A009	Actual365LorActuActubasisRule	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	ActualActualAFB	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year

CodeName	Name	Definition
		(if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year subperiods counting backwards from the end of the coupon period (a year backwards from 28 Feb being 29 Feb, if it exists). The first of the subperiods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each subperiod and the intermediate results are summed up.
A011	IC30360ICMAor30360basicrule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 1 January 1999.
A012	IC30E2360orEurobondbasismodel2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that the 31st is assumed to be the 30th and 28 Feb of a non-leap year is assumed to be equivalent to 29 Feb when the first day of the interest period is the 29th, or to 30 Feb when the first day of the interest period is the 30th or the 31st. The 29th day of February in a leap year is assumed to be equivalent to 30 Feb when the first day of the interest period is the 30th or the 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on 30 Feb when the end of the period is the 30th or the 31st, or two days of interest in February when the end of the period is the 29th, or three days of interest in February when it is 28 Feb of a non-leap year and the end of the period is before the 29th.
A013	IC30E3360orEurobondbasismodel3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is

CodeName	Name	Definition
		assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be the 30th, even if it is the last day of the maturity coupon period.
A014	Actual365NL	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.
NARR	Narrative	Other method than A001-A020. See Narrative.

13.4.4.7 AppliedWithholdingTax <ApldWhldgTax>

Presence: [0..1]

Definition: Amount or percentage of a cash distribution that will be withheld by a tax authority.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 499):

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

13.4.4.8 CalculationMethod <ClctnMtd>

Presence: [0..1]

Definition: Specifies whether the interest is simple or compounded.

Datatype: "[CalculationMethod1Code](#)" on page 477

CodeName	Name	Definition
SIMP	Simple	Calculation method by which interest is calculated on the original principal only. Accumulated interest from prior periods is not used in calculations for the following periods.
COMP	Compounding	Calculation method by which interest is calculated each period on the original principal and all interest accumulated during past periods.

13.4.4.9 CalculationFrequency <ClctnFrqcy>

Presence: [0..1]

Definition: Specifies the periodicity of the calculation of the interest.

Datatype: "[Frequency1Code](#)" on page 488

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

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

13.4.4.10 CollateralPurpose <CollPurp>

Presence: [1..1]

Definition: Specifies whether the collateral has been posted against the variation margin, the segregated independent amount or to cover any other risk defined with a proprietary code.

CollateralPurpose <CollPurp> contains one of the following elements (see "[CollateralPurpose1Choice](#)" on page 430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		431
Or}	Proprietary <Prtry>	[1..1]	±		431

13.4.4.11 OpeningCollateralBalance <OpngCollBal>

Presence: [0..1]

Definition: Provides details about the opening collateral balance.

OpeningCollateralBalance <OpngCollBal> contains the following elements (see "[CollateralBalance1](#)" on page 286 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HeldByPartyA <HeldByPtyA>	[1..1]	Amount	C1, C4	286
	HeldByPartyB <HeldByPtyB>	[1..1]	Amount	C1, C4	286

13.4.4.12 ClosingCollateralBalance <ClsgCollBal>

Presence: [1..1]

Definition: Provides details about the closing collateral balance.

ClosingCollateralBalance <ClsgCollBal> contains the following elements (see "[CollateralBalance1](#)" on page 286 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HeldByPartyA <HeldByPtyA>	[1..1]	Amount	C1, C4	286
	HeldByPartyB <HeldByPtyB>	[1..1]	Amount	C1, C4	286

13.4.4.13 StandardSettlementInstructions <StdSttlmInstrs>

Presence: [0..1]

Definition: Identifies the standard settlement instructions.

Datatype: "[Max140Text](#)" on page 500

13.4.4.14 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Additionnal information related to interest request.

Datatype: "[Max210Text](#)" on page 501

13.4.5 InterestDueToB <IntrstDueToB>

Presence: [0..1]

Definition: Provides details on the interest amount due to party B.

InterestDueToB <IntrstDueToB> contains the following **InterestAmount2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[1..1]	Amount	C1, C4	183
	ValueDate <ValDt>	[1..1]	±		183
	InterestMethod <IntrstMtd>	[1..1]	CodeSet		183
	InterestPeriod <IntrstPrd>	[1..1]	±		183
	InterestRate <IntrstRate>	[0..1]	±		184
	DayCountBasis <DayCntBsis>	[0..1]	CodeSet		184
	AppliedWithholdingTax <ApldWhldgTax>	[0..1]	Indicator		187
	CalculationMethod <ClctnMtd>	[0..1]	CodeSet		187
	CalculationFrequency <ClctnFrqcy>	[0..1]	CodeSet		188
	CollateralPurpose <CollPurp>	[1..1]	±		188
	OpeningCollateralBalance <OpngCollBal>	[0..1]	±		188
	ClosingCollateralBalance <ClsgCollBal>	[1..1]	±		189
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		189
	AdditionalInformation <AddtlInf>	[0..1]	Text		189

13.4.5.1 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [1..1]

Definition: Amount of money representing an interest payment.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

13.4.5.2 ValueDate <ValDt>

Presence: [1..1]

Definition: Agreed date for the interest payment.

ValueDate <ValDt> contains one of the following elements (see "DateAndDateTimeChoice" on page 408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		408
Or}	DateTime <DtTm>	[1..1]	DateTime		408

13.4.5.3 InterestMethod <IntrstMtd>

Presence: [1..1]

Definition: Indicates whether the interest will be settled in cash or rolled in the existing collateral balance.

Datatype: "InterestMethod1Code" on page 492

CodeName	Name	Definition
PHYS	PhysicalSettlement	Indicates that the interest is intended to be settled in cash.
ROLL	RollIn	Indicates that the interest is intended to be rolled in to existing collateral balances.

13.4.5.4 InterestPeriod <IntrstPrd>

Presence: [1..1]

Definition: Period for which the calculation has been performed.

InterestPeriod <IntrstPrd> contains the following elements (see ["DatePeriodDetails"](#) on page 407 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		407
	ToDate <ToDt>	[1..1]	Date		407

13.4.5.5 InterestRate <IntrstRate>

Presence: [0..1]

Definition: Percentage charged for the use of an amount of money, usually expressed at an annual rate. The interest rate is the ratio of the amount of interest paid during a certain period of time compared to the principal amount of the interest bearing financial instrument.

InterestRate <IntrstRate> contains one of the following elements (see ["InterestRate1Choice"](#) on page 448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FixedInterestRate <FxdIntrstRate>	[1..1]	Rate		449
Or}	VariableInterestRate <VarblIntrstRate>	[1..1]			449
	Index <Indx>	[1..1]	Text		449
	BasisPointSpread <BsisPtSprd>	[0..1]	Quantity		449

13.4.5.6 DayCountBasis <DayCntBsis>

Presence: [0..1]

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

Datatype: ["InterestComputationMethod2Code"](#) on page 489

CodeName	Name	Definition
A001	IC30360ISDAor30360AmericanBasicRule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). This is the most commonly used 30/360 method for US straight and convertible bonds.
A002	IC30365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is

CodeName	Name	Definition
		assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th).
A003	IC30Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.
A004	Actual360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A005	Actual365Fixed	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
A006	ActualActualICMA	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, that is, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi-interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi-interest period and the intermediate results are summed up.
A007	IC30E360orEuroBondBasismodel1	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be the 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.
A008	ActualActualISDA	Method whereby interest is calculated based on the actual number of accrued

CodeName	Name	Definition
		days of the interest period that fall (falling on a normal year, year) divided by 365, added to the actual number of days of the interest period that fall (falling on a leap year, year) divided by 366.
A009	Actual365LorActuActubasisRule	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	ActualActualAFB	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year subperiods counting backwards from the end of the coupon period (a year backwards from 28 Feb being 29 Feb, if it exists). The first of the subperiods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each subperiod and the intermediate results are summed up.
A011	IC30360ICMAor30360basicrule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 1 January 1999.
A012	IC30E2360orEurobondbasismodel2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that the 31st is assumed to be the 30th and 28 Feb of a non-leap year is assumed to be equivalent to 29 Feb when the first day of the interest period is the 29th, or to 30 Feb when the first day of the interest period is the 30th or the 31st. The 29th day of February in a leap year is assumed to be equivalent to 30 Feb when the first day of the interest period

CodeName	Name	Definition
		is the 30th or the 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on 30 Feb when the end of the period is the 30th or the 31st, or two days of interest in February when the end of the period is the 29th, or three days of interest in February when it is 28 Feb of a non-leap year and the end of the period is before the 29th.
A013	IC30E3360orEurobondbasismodel3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be the 30th, even if it is the last day of the maturity coupon period.
A014	Actual365NL	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.
NARR	Narrative	Other method than A001-A020. See Narrative.

13.4.5.7 AppliedWithholdingTax <ApIdWhldgTax>

Presence: [0..1]

Definition: Amount or percentage of a cash distribution that will be withheld by a tax authority.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 499):

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

13.4.5.8 CalculationMethod <ClctnMtd>

Presence: [0..1]

Definition: Specifies whether the interest is simple or compounded.

Datatype: "CalculationMethod1Code" on page 477

CodeName	Name	Definition
SIMP	Simple	Calculation method by which interest is calculated on the original principal only. Accumulated interest from prior periods is not used in calculations for the following periods.

CodeName	Name	Definition
COMP	Compounding	Calculation method by which interest is calculated each period on the original principal and all interest accumulated during past periods.

13.4.5.9 CalculationFrequency <ClctnFrqcy>

Presence: [0..1]

Definition: Specifies the periodicity of the calculation of the interest.

Datatype: "Frequency1Code" on page 488

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

13.4.5.10 CollateralPurpose <CollPurp>

Presence: [1..1]

Definition: Specifies whether the collateral has been posted against the variation margin, the segregated independent amount or to cover any other risk defined with a proprietary code.

CollateralPurpose <CollPurp> contains one of the following elements (see "CollateralPurpose1Choice" on page 430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		431
Or}	Proprietary <Prtry>	[1..1]	±		431

13.4.5.11 OpeningCollateralBalance <OpngCollBal>

Presence: [0..1]

Definition: Provides details about the opening collateral balance.

OpeningCollateralBalance <OpngCollBal> contains the following elements (see "[CollateralBalance1](#)" on page 286 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HeldByPartyA <HeldByPtyA>	[1..1]	Amount	C1, C4	286
	HeldByPartyB <HeldByPtyB>	[1..1]	Amount	C1, C4	286

13.4.5.12 ClosingCollateralBalance <ClsgCollBal>

Presence: [1..1]

Definition: Provides details about the closing collateral balance.

ClosingCollateralBalance <ClsgCollBal> contains the following elements (see "[CollateralBalance1](#)" on page 286 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HeldByPartyA <HeldByPtyA>	[1..1]	Amount	C1, C4	286
	HeldByPartyB <HeldByPtyB>	[1..1]	Amount	C1, C4	286

13.4.5.13 StandardSettlementInstructions <StdSttlmInstrs>

Presence: [0..1]

Definition: Identifies the standard settlement instructions.

Datatype: "[Max140Text](#)" on page 500

13.4.5.14 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Additionnal information related to interest request.

Datatype: "[Max210Text](#)" on page 501

13.4.6 InterestResponse <IntrstRspn>

Presence: [1..1]

Definition: Provides details on the response to the interest payment request.

InterestResponse <IntrstRspn> contains the following **InterestResponse1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ResponseType <RspnTp>	[1..1]	CodeSet		190
	RejectionReason <RjctnRsn>	[0..1]	±		190
	RejectionReasonInformation <RjctnRsnInf>	[0..1]	Text		190
	InterestPaymentRequestIdentification <IntrstPmtReqlId>	[1..1]	Text		190

13.4.6.1 ResponseType <RspnTp>

Presence: [1..1]

Definition: Provides the type of the response, either accepted or rejected.

Datatype: "Status4Code" on page 496

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

13.4.6.2 RejectionReason <RjctnRsn>

Presence: [0..1]

Definition: Provides a reason for rejection identified using a code or a proprietary format.

RejectionReason <RjctnRsn> contains one of the following elements (see "RejectionReason21FormatChoice" on page 472 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		472
Or}	Proprietary <Prtry>	[1..1]	±		472

13.4.6.3 RejectionReasonInformation <RjctnRsnInf>

Presence: [0..1]

Definition: Provides additional information on the rejection reason.

Datatype: "Max140Text" on page 500

13.4.6.4 InterestPaymentRequestIdentification <IntrstPmtReqId>

Presence: [1..1]

Definition: Provides the reference to the interest payment request.

Datatype: "Max35Text" on page 502

13.4.7 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C5 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		435
	Envelope <Envlp>	[1..1]	(External Schema)		435

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.

14 colr.015.001.04 InterestPaymentStatementV04

14.1 MessageDefinition Functionality

Scope

The InterestPaymentStatement message is sent by either the collateral giver or its collateral manager to the collateral taker or its collateral manager. It is used to report the interest amounts calculated based on the effective posted collateral amount, over a specific period of time agreed by both parties.

The message definition is intended for use with the ISO20022 Business Application Header.

Usage

The InterestPaymentStatement message is used for reporting the interest per period on collateral held.

Outline

The InterestPaymentStatementV04 MessageDefinition is composed of 7 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of the transaction as know by the instructing party.

B. Agreement

Agreement details for the over the counter market.

C. Obligation

Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

D. StatementParameters

Provides general information on the report such as the statement identification.

E. Pagination

Page number of the message (within a statement) and continuation indicator to indicate that the statement is to continue or that the message is the last page of the statement.

F. InterestStatement

Provides details on the interest statement.

G. SupplementaryData

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

14.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <IntrstPmtStmnt>	[1..1]			
	TransactionIdentification <TxId>	[1..1]	Text		195
	Agreement <Agrmt>	[0..1]			195
	AgreementDetails <AgrmtDtls>	[1..1]	Text		195
	AgreementIdentification <AgrmtId>	[0..1]	Text		195
	AgreementDate <AgrmtDt>	[1..1]	Date		195
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	196
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		196
	Obligation <Oblgtn>	[1..1]			196
	PartyA <PtyA>	[1..1]	±		197
	ServicingPartyA <SvcgPtyA>	[0..1]	±		197
	PartyB <PtyB>	[1..1]	±		197
	ServicingPartyB <SvcgPtyB>	[0..1]	±		198
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		198
	ExposureType <XpsrTp>	[0..1]	CodeSet		198
	ValuationDate <ValtnDt>	[1..1]	±		200
	StatementParameters <StmntParams>	[1..1]			200
	StatementIdentification <StmntId>	[1..1]	Text		200
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		201
	Frequency <Frqcy>	[1..1]	CodeSet		201
	StatementDateTime <StmntDtTm>	[1..1]	±		201
	Pagination <Pgntn>	[0..1]	±		201
	InterestStatement <IntrstStmnt>	[1..1]			202
	InterestPeriod <IntrstPrd>	[1..1]	±		202
	TotalInterestAmountDueToA <TtlIntrstAmtDueToA>	[0..1]	Amount	C1, C5	203
	TotalInterestAmountDueToB <TtlIntrstAmtDueToB>	[0..1]	Amount	C1, C5	203
	ValueDate <ValDt>	[1..1]	Date		204
	InterestPaymentRequestIdentification <IntrstPmtReqId>	[0..1]	Text		204
	InterestCalculation <IntrstClctn>	[0..*]			204
	CalculationDate <ClctnDt>	[1..1]	Date		204

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		204
	EffectivePrincipalAmount <FctvPrncplAmt>	[1..1]	±		205
	PrincipalAmount <PrncplAmt>	[0..1]	±		205
	MovementAmount <MvmntAmt>	[0..1]	±		205
	NumberOfDays <NbOfDays>	[0..1]	Quantity		206
	EffectiveRate <FctvRate>	[1..1]	Rate		206
	InterestRate <IntrstRate>	[0..1]	Rate		206
	Spread <Sprd>	[0..1]	Rate		206
	AccruedInterestAmount <AcrdIntrstAmt>	[1..1]	±		206
	AggregatedInterestAmount <AggtdIntrstAmt>	[0..1]	Amount	C1, C5	206
	SupplementaryData <SplmtryData>	[0..*]	±	C7	207

14.3 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 by the ISO 9362 Registration Authority in the BIC directory, 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 CurrencyAmount

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

Note: The decimal separator is a dot.

C6 CurrencyAmount

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

Note: The decimal separator is a dot.

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.

14.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

14.4.1 TransactionIdentification <TxId>

Presence: [1..1]

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

Datatype: "Max35Text" on page 502

14.4.2 Agreement <Agrmt>

Presence: [0..1]

Definition: Agreement details for the over the counter market.

Agreement <Agrmt> contains the following **Agreement4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreementDetails <AgrmtDtls>	[1..1]	Text		195
	AgreementIdentification <AgrmtId>	[0..1]	Text		195
	AgreementDate <AgrmtDt>	[1..1]	Date		195
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	196
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		196

14.4.2.1 AgreementDetails <AgrmtDtls>

Presence: [1..1]

Definition: Full details of the supporting legal agreement under which the margin call can be issued and/or governed.

Datatype: "Max140Text" on page 500

14.4.2.2 AgreementIdentification <AgrmtId>

Presence: [0..1]

Definition: Common reference to the agreement between the two counterparties.

Datatype: "Max140Text" on page 500

14.4.2.3 AgreementDate <AgrmtDt>

Presence: [1..1]

Definition: Date on which the collateral agreement was signed.

Datatype: "ISODate" on page 497

14.4.2.4 BaseCurrency <BaseCcy>

Presence: [1..1]

Definition: Denomination currency as specified in the collateral agreement.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 476

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.

14.4.2.5 AgreementFramework <AgrmtFrmwk>

Presence: [0..1]

Definition: Specifies the underlying master agreement.

AgreementFramework <AgrmtFrmwk> contains one of the following elements (see "AgreementFramework1Choice" on page 433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AgreementFramework <AgrmtFrmwk>	[1..1]	CodeSet		433
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		433

14.4.3 Obligation <Oblgtn>

Presence: [1..1]

Definition: Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

Obligation <Oblgtn> contains the following **Obligation4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyA <PtyA>	[1..1]	±		197
	ServicingPartyA <SvcgPtyA>	[0..1]	±		197
	PartyB <PtyB>	[1..1]	±		197
	ServicingPartyB <SvcgPtyB>	[0..1]	±		198
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		198
	ExposureType <XpsrTp>	[0..1]	CodeSet		198
	ValuationDate <ValtnDt>	[1..1]	±		200

14.4.3.1 PartyA <PtyA>

Presence: [1..1]

Definition: Defines one of the entities associated with the collateral agreement.

PartyA <PtyA> contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	441
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		441
Or}	NameAndAddress <NmAndAdr>	[1..1]			441
	Name <Nm>	[1..1]	Text		441
	Address <Adr>	[1..1]	±		441

14.4.3.2 ServicingPartyA <SvcgPtyA>

Presence: [0..1]

Definition: Specifies the party that is acting on behalf of party A and that offers collateral management services.

ServicingPartyA <SvcgPtyA> contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	441
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		441
Or}	NameAndAddress <NmAndAdr>	[1..1]			441
	Name <Nm>	[1..1]	Text		441
	Address <Adr>	[1..1]	±		441

14.4.3.3 PartyB <PtyB>

Presence: [1..1]

Definition: Defines the other entity associated with the collateral agreement.

PartyB <PtyB> contains one of the following elements (see "PartyIdentification100Choice" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	441
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		441
Or}	NameAndAddress <NmAndAdr>	[1..1]			441
	Name <Nm>	[1..1]	Text		441
	Address <Adr>	[1..1]	±		441

14.4.3.4 ServicingPartyB <SvcgPtyB>

Presence: [0..1]

Definition: Specifies the party that is acting on behalf of party B and that offers collateral management services.

ServicingPartyB <SvcgPtyB> contains one of the following elements (see "PartyIdentification100Choice" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	441
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		441
Or}	NameAndAddress <NmAndAdr>	[1..1]			441
	Name <Nm>	[1..1]	Text		441
	Address <Adr>	[1..1]	±		441

14.4.3.5 CollateralAccountIdentification <CollAcctId>

Presence: [0..1]

Definition: Provides additional information on the collateral account of the party delivering/receiving the collateral.

CollateralAccountIdentification <CollAcctId> contains the following elements (see "CollateralAccount2" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		282
	Type <Tp>	[0..1]	±		283
	Name <Nm>	[0..1]	Text		283

14.4.3.6 ExposureType <XpsrTp>

Presence: [0..1]

Definition: Specifies the underlying business area or type of trade causing the collateral movement.

Datatype: "ExposureType5Code" on page 485

CodeName	Name	Definition
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
COMM	Commodities	Trading of exchanged traded commodities.
CRDS	CreditDefaultSwap	Trading of credit default swap.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
CCIR	CrossCurrencyIRS	Cross currency interest rate swap.
CRPR	CrossProduct	Combination of various types of trades.
EQUI	Equity	Trading of equity.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	Foreign exchange trades in general.
FORW	ForwardForeignExchange	Forward foreign exchange trades.
FUTR	Futures	Related to futures trading activity.
OPTN	FXOption	Related to options trading activity.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OTCD	OTCDerivatives	OTC derivatives trading.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRP	SecuritiesCrossProducts	Combination of securities related exposure types.

CodeName	Name	Definition
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SHSL	ShortSell	Short sale exposure.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRBD	TreasuryBonds	Trading of treasury bonds.
TRCP	TreasuryCorssProduct	Combination of treasury related exposure types.

14.4.3.7 ValuationDate <ValtnDt>

Presence: [1..1]

Definition: Indicates the close of business date on which the initiating party is valuing the margin call.

ValuationDate <ValtnDt> contains one of the following elements (see ["DateAndDateTimeChoice"](#) on page 408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		408
Or}	DateTime <DtTm>	[1..1]	DateTime		408

14.4.4 StatementParameters <StmntParams>

Presence: [1..1]

Definition: Provides general information on the report such as the statement identification.

StatementParameters <StmntParams> contains the following **Statement32** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StatementIdentification <StmntId>	[1..1]	Text		200
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		201
	Frequency <Frqcy>	[1..1]	CodeSet		201
	StatementDateTime <StmntDtTm>	[1..1]	±		201

14.4.4.1 StatementIdentification <StmntId>

Presence: [1..1]

Definition: Reference common to all pages of a statement.

Datatype: ["Max35Text"](#) on page 502

14.4.4.2 ActivityIndicator <ActvtyInd>

Presence: [1..1]

Definition: Indicates whether there is activity or information update reported in the statement.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 499):

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

14.4.4.3 Frequency <Frqcy>

Presence: [1..1]

Definition: Frequency of the statement.

Datatype: "Frequency1Code" on page 488

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

14.4.4.4 StatementDateTime <StmntDtTm>

Presence: [1..1]

Definition: Date and time of the statement.

StatementDateTime <StmntDtTm> contains one of the following elements (see "DateAndDateTimeChoice" on page 408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		408
Or}	DateTime <DtTm>	[1..1]	DateTime		408

14.4.5 Pagination <Pgntn>

Presence: [0..1]

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

Pagination <Pgntn> contains the following elements (see "Pagination" on page 427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		427
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		427

14.4.6 InterestStatement <IntrstStmnt>

Presence: [1..1]

Definition: Provides details on the interest statement.

InterestStatement <IntrstStmnt> contains the following **InterestStatement4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InterestPeriod <IntrstPrd>	[1..1]	±		202
	TotalInterestAmountDueToA <TtlIntrstAmtDueToA>	[0..1]	Amount	C1, C5	203
	TotalInterestAmountDueToB <TtlIntrstAmtDueToB>	[0..1]	Amount	C1, C5	203
	ValueDate <ValDt>	[1..1]	Date		204
	InterestPaymentRequestIdentification <IntrstPmtReqlId>	[0..1]	Text		204
	InterestCalculation <IntrstClctn>	[0..*]			204
	CalculationDate <ClctnDt>	[1..1]	Date		204
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		204
	EffectivePrincipalAmount <FctvPrncplAmt>	[1..1]	±		205
	PrincipalAmount <PrncplAmt>	[0..1]	±		205
	MovementAmount <MvmntAmt>	[0..1]	±		205
	NumberOfDays <NbOfDays>	[0..1]	Quantity		206
	EffectiveRate <FctvRate>	[1..1]	Rate		206
	InterestRate <IntrstRate>	[0..1]	Rate		206
	Spread <Sprd>	[0..1]	Rate		206
	AccruedInterestAmount <AcrdIntrstAmt>	[1..1]	±		206
	AggregatedInterestAmount <AggtdIntrstAmt>	[0..1]	Amount	C1, C5	206

14.4.6.1 InterestPeriod <IntrstPrd>

Presence: [1..1]

Definition: Provides the period during which the interest rate has been applied.

InterestPeriod <IntrstPrd> contains the following elements (see ["DatePeriodDetails"](#) on page 407 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		407
	ToDate <ToDt>	[1..1]	Date		407

14.4.6.2 TotalInterestAmountDueToA <TtlIntrstAmtDueToA>

Presence: [0..1]

Definition: Provides the total amount of interest that is due to partyA.

Impacted by: [C1 "ActiveCurrency"](#), [C5 "CurrencyAmount"](#)

Datatype: ["ActiveCurrencyAndAmount"](#) on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

14.4.6.3 TotalInterestAmountDueToB <TtlIntrstAmtDueToB>

Presence: [0..1]

Definition: Provides the total amount of interest that is due to partyB.

Impacted by: [C1 "ActiveCurrency"](#), [C5 "CurrencyAmount"](#)

Datatype: ["ActiveCurrencyAndAmount"](#) on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

14.4.6.4 ValueDate <ValDt>*Presence:* [1..1]*Definition:* Indicates the value date of the interest statement.*Datatype:* "ISODate" on page 497**14.4.6.5 InterestPaymentRequestIdentification <IntrstPmtReqId>***Presence:* [0..1]*Definition:* Provides the reference to the interest payment request.*Datatype:* "Max35Text" on page 502**14.4.6.6 InterestCalculation <IntrstClctn>***Presence:* [0..*]*Definition:* Provides the details of the interest calculation.**InterestCalculation <IntrstClctn>** contains the following **InterestCalculation4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CalculationDate <ClctnDt>	[1..1]	Date		204
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		204
	EffectivePrincipalAmount <FctvPrncplAmt>	[1..1]	±		205
	PrincipalAmount <PrncplAmt>	[0..1]	±		205
	MovementAmount <MvmntAmt>	[0..1]	±		205
	NumberOfDays <NbOfDays>	[0..1]	Quantity		206
	EffectiveRate <FctvRate>	[1..1]	Rate		206
	InterestRate <IntrstRate>	[0..1]	Rate		206
	Spread <Sprd>	[0..1]	Rate		206
	AccruedInterestAmount <AcrdIntrstAmt>	[1..1]	±		206
	AggregatedInterestAmount <AggtdIntrstAmt>	[0..1]	Amount	C1, C5	206

14.4.6.6.1 CalculationDate <ClctnDt>*Presence:* [1..1]*Definition:* Indicates the calculation date of the interest amount.*Datatype:* "ISODate" on page 497**14.4.6.6.2 CollateralAccountIdentification <CollAcctId>***Presence:* [0..1]*Definition:* Provides the identification of the collateral account.

CollateralAccountIdentification <CollAcctId> contains the following elements (see "CollateralAccount2" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		282
	Type <Tp>	[0..1]	±		283
	Name <Nm>	[0..1]	Text		283

14.4.6.6.3 EffectivePrincipalAmount <FctvPrncplAmt>

Presence: [1..1]

Definition: Provides the collateral amount used to calculate the interest amount and includes debit/short or credit/long positions.

EffectivePrincipalAmount <FctvPrncplAmt> contains the following elements (see "AmountAndDirection20" on page 285 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C6	285
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		285

14.4.6.6.4 PrincipalAmount <PrncplAmt>

Presence: [0..1]

Definition: Provides the collateral amount posted before taking into account the collateral movement amount.

PrincipalAmount <PrncplAmt> contains the following elements (see "AmountAndDirection20" on page 285 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C6	285
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		285

14.4.6.6.5 MovementAmount <MvmntAmt>

Presence: [0..1]

Definition: Provides the additional amount of collateral posted between two calculation dates.

MovementAmount <MvmntAmt> contains the following elements (see "AmountAndDirection20" on page 285 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C6	285
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		285

14.4.6.6.6 NumberOfDays <NbOfDays>

Presence: [0..1]

Definition: Indicates the number of days for the calculation of the interest.

Datatype: "Number" on page 499

14.4.6.6.7 EffectiveRate <FctvRate>

Presence: [1..1]

Definition: Specifies the percentage charged for the use of an amount of money, usually expressed at an annual rate. The interest rate is the ratio of the amount of interest paid during a certain period of time compared to the principal amount of the interest bearing financial instrument.

Datatype: "PercentageRate" on page 500

14.4.6.6.8 InterestRate <IntrstRate>

Presence: [0..1]

Definition: Specifies the percentage charged for the use of an amount of money, usually expressed at an annual rate. The interest rate is the ratio of the amount of interest paid during a certain period of time compared to the principal amount of the interest bearing financial instrument.

Datatype: "PercentageRate" on page 500

14.4.6.6.9 Spread <Sprd>

Presence: [0..1]

Definition: Indicates the differences in interest rates.

Datatype: "PercentageRate" on page 500

14.4.6.6.10 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [1..1]

Definition: Specifies the amount of money representing an interest payment.

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see "AmountAndDirection20" on page 285 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C6	285
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		285

14.4.6.6.11 AggregatedInterestAmount <AggtdIntrstAmt>

Presence: [0..1]

Definition: Specifies the total amount of money representing an interest payment.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

14.4.7 **SupplementaryData <SplmtryData>**

Presence: [0..*]

Definition: Additional information that can not 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 434](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		435
	Envelope <Envlp>	[1..1]	(External Schema)		435

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.

15 colr.016.001.04 CollateralAndExposureReportV04

15.1 MessageDefinition Functionality

Scope

The CollateralAndExposureReport message is sent by:

- the collateral giver, or its collateral manager, to the collateral taker, or its collateral manager,
- the collateral taker, or its collateral manager to the collateral giver, or its collateral manager

The message definition is intended for use with the ISO20022 Business Application Header.

Usage

The CollateralAndExposureReport message is used to provide the details of the valuation of the collateral, that is, the valuation of securities collateral, cash collateral or other type of collateral, posted at a specific calculation date.

Outline

The CollateralAndExposureReportV04 MessageDefinition is composed of 6 MessageBuildingBlocks:

A. ReportParameters

Provides information about the report such as the report identification, the report date and time or the report frequency.

B. Pagination

Specifies the page number and an indicator of whether it is the only or last page, or if there are additional pages.

C. Obligation

Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

D. Agreement

Agreement details for the over the counter market.

E. CollateralReport

Details of the collateral.

F. SupplementaryData

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

15.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <CollAndXpsrRpt>	[1..1]			
	ReportParameters <RptParams>	[1..1]			214
	ReportIdentification <RptId>	[1..1]	Text		215
	ReportDateAndTime <RptDtAndTm>	[1..1]	±		215
	Frequency <Frqcy>	[1..1]	CodeSet		215
	ReportCurrency <RptCcy>	[1..1]	CodeSet	C1	215
	CalculationDate <ClctnDt>	[0..1]	DateTime		216
	Pagination <Pgntn>	[0..1]	±		216
	Obligation <Oblgtn>	[1..1]			216
	PartyA <PtyA>	[1..1]			218
	Identification <Id>	[1..1]			218
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	218
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		219
Or}	NameAndAddress <NmAndAdr>	[1..1]			219
	Name <Nm>	[1..1]	Text		219
	Address <Adr>	[1..1]	±		219
	CCPMemberType <CCPMmbTp>	[0..1]	CodeSet		220
	ServicingPartyA <SvcgPtyA>	[0..1]			220
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	220
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		221
Or}	NameAndAddress <NmAndAdr>	[1..1]			221
	Name <Nm>	[1..1]	Text		221
	Address <Adr>	[1..1]	±		221
	PartyB <PtyB>	[1..1]			222
	Identification <Id>	[1..1]			222
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	223
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		223
Or}	NameAndAddress <NmAndAdr>	[1..1]			223
	Name <Nm>	[1..1]	Text		223
	Address <Adr>	[1..1]	±		223

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	CCPMemberType <CCPMmbTp>	[0..1]	CodeSet		224
	ServicingPartyB <SvcgPtyB>	[0..1]			224
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	224
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		225
Or}	NameAndAddress <NmAndAdr>	[1..1]			225
	Name <Nm>	[1..1]	Text		225
	Address <Adr>	[1..1]	±		225
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		226
	ExposureType <XpsrTp>	[0..1]	CodeSet		226
	ValuationDate <ValtnDt>	[1..1]	±		227
	Agreement <Agrmt>	[0..1]			228
	AgreementDetails <AgrmtDtls>	[1..1]	Text		228
	AgreementIdentification <AgrmtId>	[0..1]	Text		228
	AgreementDate <AgrmtDt>	[1..1]	Date		228
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	228
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		229
	CollateralReport <CollRpt>	[1..*]			229
	AccountIdentification <AcctId>	[1..1]	±		233
	ReportSummary <RptSummry>	[1..1]			233
	ExposedAmountPartyA <XpsdAmtPtyA>	[0..1]	Amount	C1, C5	234
	ExposedAmountPartyB <XpsdAmtPtyB>	[0..1]	Amount	C1, C5	235
	ExposureType <XpsrTp>	[1..1]	CodeSet		235
	TotalValueOfCollateral <TtlValOfColl>	[1..1]	Amount	C1, C5	237
	NetExcessDeficit <NetXcssDfcit>	[0..1]	Amount	C1, C5	237
	NetExcessDeficitIndicator <NetXcssDfcitInd>	[0..1]	CodeSet		238
	ValuationDateTime <ValtnDtTm>	[1..1]	DateTime		238
	RequestedSettlementDate <ReqdSttlmDt>	[0..1]	Date		238
	SummaryDetails <SummryDtls>	[0..1]			238
	ThresholdAmount <ThrshldAmt>	[0..1]	Amount	C1, C5	239
	ThresholdType <ThrshldTp>	[0..1]	CodeSet		240
	PreHaircutCollateralValue <PreHrcutCollVal>	[0..1]	Amount	C1, C5	240

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	AdjustedExposure <AdjstdXpsr>	[0..1]	Amount	C1, C5	240
	CollateralRequired <CollReqr>	[0..1]	Amount	C1, C5	241
	ReturnExcessCashAndCollateralCurrency <RtrXcssCshAndCollCcy>	[0..*]			241
	ReturnExcessCashType <RtrXcssCshTp>	[1..1]			241
{Or	Code <Cd>	[1..1]	CodeSet		242
Or}	Proprietary <Prtry>	[1..1]	±		242
	CashCollateralCurrency <CshCollCcy>	[1..1]	CodeSet	C2	242
	MinimumTransferAmount <MinTrfAmt>	[0..1]	Amount	C1, C5	243
	RoundingAmount <RndgAmt>	[0..1]	Amount	C1, C5	243
	PreviousExposureValue <PrvsXpsrVal>	[0..1]	Amount	C1, C5	243
	PreviousCollateralValue <PrvsCollVal>	[0..1]	Amount	C1, C5	244
	TotalPendingIncomingCollateral <TtlPdgIncmgColl>	[0..1]	Amount	C1, C5	244
	TotalPendingOutgoingCollateral <TtlPdgOutgngColl>	[0..1]	Amount	C1, C5	245
	TotalAccruedInterestAmount <TtlAcrdIntrstAmt>	[0..1]	Amount	C1, C5	245
	TotalFees <TtlFees>	[0..1]	Amount	C1, C5	245
	CollateralValuation <CollValtn>	[0..*]			246
	CollateralIdentification <CollId>	[0..1]	Text		249
	CollateralType <CollTp>	[1..1]	CodeSet		249
	CollateralDirection <CollDrctn>	[0..1]	CodeSet		250
	SettlementStatus <SttlmSts>	[1..1]	CodeSet		250
	AppliedExcessIndicator <ApldXcssInd>	[0..1]	CodeSet		250
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity		251
	ValuationAmounts <ValtnAmts>	[1..1]			251
	CollateralAmount <CollAmt>	[1..1]	Amount	C1, C5	251
	ReportedCurrencyAndAmount <RptdCcyAndAmt>	[1..1]	Amount	C1, C5	252
	MarketValueAmount <MktValAmt>	[1..1]	Amount	C1, C5	252
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	Amount	C1, C5	252
	FeesAndCommissions <FeesAndComssns>	[0..1]	Amount	C1, C5	253
	DayCountBasis <DayCntBsis>	[0..1]	CodeSet		253
	ExchangeRate <XchgRate>	[0..1]	Rate		256
	CurrencyHaircut <CcyHrcut>	[0..1]	Rate		256

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	AdjustedRate <AdjstdRate>	[0..1]	Rate		256
	SecuritiesCollateral <SctiesColl>	[0..1]			257
	AssetNumber <AsstNb>	[0..1]	Text		257
	SecurityIdentification <Sctyld>	[1..1]	±	C6, C7, C8, C9, C10	258
	MaturityDate <MtrtyDt>	[0..1]	±		259
	CollateralOwnership <CollOwnrsh>	[0..1]			259
	Proprietary <Prtry>	[1..1]	Indicator		259
	ClientName <ClnNm>	[0..1]			259
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	260
Or	ProprietaryIdentification <Prtryld>	[1..1]	±		260
Or}	NameAndAddress <NmAndAdr>	[1..1]			260
	Name <Nm>	[1..1]	Text		261
	Address <Adr>	[1..1]	±		261
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		261
	Quantity <Qty>	[1..1]	±		261
	BlockedQuantity <BlckdQty>	[0..1]	±		262
	Price <Pric>	[0..1]	±		262
	MarketValue <MktVal>	[0..1]	Amount	C1, C5	262
	Haircut <Hrcut>	[0..1]	Rate		263
	CollateralValue <CollVal>	[0..1]	Amount	C1, C5	263
	ValueDate <ValDt>	[0..1]	Date		263
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		263
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		264
	CashCollateral <CshColl>	[0..1]	±		264
	OtherCollateral <OthrColl>	[0..1]			265
	AssetNumber <AsstNb>	[0..1]	Text		267
	LetterOfCreditIdentification <LtrOfCdtld>	[0..1]	Text		267
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C1, C5	267
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C1, C5	267
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]	±		268
	CollateralOwnership <CollOwnrsh>	[0..1]			268

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]	Indicator		268
	ClientName <CIntNm>	[0..1]			268
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	269
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		269
Or}	NameAndAddress <NmAndAdr>	[1..1]			269
	Name <Nm>	[1..1]	Text		270
	Address <Adr>	[1..1]	±		270
	IssueDate <IssDt>	[0..1]	±		270
	ExpiryDate <XpryDt>	[0..1]	±		270
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		271
	Issuer <Issr>	[0..1]			271
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	271
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		272
Or}	NameAndAddress <NmAndAdr>	[1..1]			272
	Name <Nm>	[1..1]	Text		272
	Address <Adr>	[1..1]	±		272
	BlockedQuantity <BlckdQty>	[0..1]	±		273
	ValueDate <ValDt>	[0..1]	Date		273
	ExchangeRate <XchgRate>	[0..1]	Rate		273
	MarketValue <MktVal>	[0..1]	Amount	C1, C5	273
	Haircut <Hrcut>	[0..1]	Rate		274
	CollateralValue <CollVal>	[1..1]	Amount	C1, C5	274
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		274
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		275
	SupplementaryData <SplmtryData>	[0..*]	±	C11	275

15.3 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 CurrencyAmount

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

Note: The decimal separator is a dot.

C6 DescriptionPresenceRule

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

C7 DescriptionUsageRule

Description must be used alone as the last resort.

C8 ISINGuideline

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

C9 ISINPresenceRule

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

C10 OtherIdentificationPresenceRule

If OtherIdentification is not present then either ISIN or Description 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.

15.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

15.4.1 ReportParameters <RptParams>

Presence: [1..1]

Definition: Provides information about the report such as the report identification, the report date and time or the report frequency.

ReportParameters <RptParams> contains the following **ReportParameters6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportIdentification <RptId>	[1..1]	Text		215
	ReportDateAndTime <RptDtAndTm>	[1..1]	±		215
	Frequency <Frqcy>	[1..1]	CodeSet		215
	ReportCurrency <RptCcy>	[1..1]	CodeSet	C1	215
	CalculationDate <ClctnDt>	[0..1]	DateTime		216

15.4.1.1 ReportIdentification <RptId>

Presence: [1..1]

Definition: Unique identification of the report.

Datatype: "Max35Text" on page 502

15.4.1.2 ReportDateAndTime <RptDtAndTm>

Presence: [1..1]

Definition: Date (and time) at which the report was created.

ReportDateAndTime <RptDtAndTm> contains one of the following elements (see "DateAndDateTime2Choice" on page 408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		408
Or}	DateTime <DtTm>	[1..1]	DateTime		408

15.4.1.3 Frequency <Frqcy>

Presence: [1..1]

Definition: Frequency of the report.

Datatype: "EventFrequency6Code" on page 484

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
INDA	IntraDay	Event takes place several times a day.
ONDE	OnDemand	Event takes place on demand.

15.4.1.4 ReportCurrency <RptCcy>

Presence: [1..1]

Definition: Currency used for the calculation of the guarantee fund.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 476

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.

15.4.1.5 CalculationDate <ClctnDt>

Presence: [0..1]

Definition: Date of calculation of the deficit (if any).

Datatype: "ISODateTime" on page 497

15.4.2 Pagination <Pgntn>

Presence: [0..1]

Definition: Specifies the page number and an indicator of whether it is the only or last page, or if there are additional pages.

Pagination <Pgntn> contains the following elements (see "Pagination1" on page 430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		430
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		430

15.4.3 Obligation <Oblgtn>

Presence: [1..1]

Definition: Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

Obligation <Oblgtn> contains the following **Obligation6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyA <PtyA>	[1..1]			218
	Identification <Id>	[1..1]			218
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	218
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		219
Or}	NameAndAddress <NmAndAdr>	[1..1]			219
	Name <Nm>	[1..1]	Text		219
	Address <Adr>	[1..1]	±		219
	CCPMemberType <CCPMmbTp>	[0..1]	CodeSet		220
	ServicingPartyA <SvcgPtyA>	[0..1]			220
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	220
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		221
Or}	NameAndAddress <NmAndAdr>	[1..1]			221
	Name <Nm>	[1..1]	Text		221
	Address <Adr>	[1..1]	±		221
	PartyB <PtyB>	[1..1]			222
	Identification <Id>	[1..1]			222
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	223
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		223
Or}	NameAndAddress <NmAndAdr>	[1..1]			223
	Name <Nm>	[1..1]	Text		223
	Address <Adr>	[1..1]	±		223
	CCPMemberType <CCPMmbTp>	[0..1]	CodeSet		224
	ServicingPartyB <SvcgPtyB>	[0..1]			224
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	224
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		225
Or}	NameAndAddress <NmAndAdr>	[1..1]			225
	Name <Nm>	[1..1]	Text		225
	Address <Adr>	[1..1]	±		225
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		226
	ExposureType <XpsrTp>	[0..1]	CodeSet		226
	ValuationDate <ValtnDt>	[1..1]	±		227

15.4.3.1 PartyA <PtyA>

Presence: [1..1]

Definition: One of the entities associated with the collateral agreement and type of the CCP membership type where the counterparty is a CCP.

PartyA <PtyA> contains the following **PartyIdentification242** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			218
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	218
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		219
Or}	NameAndAddress <NmAndAdr>	[1..1]			219
	Name <Nm>	[1..1]	Text		219
	Address <Adr>	[1..1]	±		219
	CCPMemberType <CCPMmbTp>	[0..1]	CodeSet		220

15.4.3.1.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	218
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		219
Or}	NameAndAddress <NmAndAdr>	[1..1]			219
	Name <Nm>	[1..1]	Text		219
	Address <Adr>	[1..1]	±		219

15.4.3.1.1.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

Impacted by: C3 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 498

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.

15.4.3.1.1.2 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 "[GenericIdentification36](#)" on page 414 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		414
	Issuer <Issr>	[1..1]	Text		414
	SchemeName <SchmeNm>	[0..1]	Text		414

15.4.3.1.1.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

NameAndAddress <NmAndAdr> contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		219
	Address <Adr>	[1..1]	±		219

15.4.3.1.1.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: "[Max70Text](#)" on page 502

15.4.3.1.1.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see "PostalAddress2" on page 473 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		473
	PostCodeIdentification <PstCdd>	[1..1]	Text		473
	TownName <TwnNm>	[1..1]	Text		473
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		473
	Country <Ctry>	[1..1]	CodeSet	C3	474

15.4.3.1.2 CCPMemberType <CCPMmbTp>

Presence: [0..1]

Definition: Type of membership the collateral provider holds with the CCP.

Datatype: "CCPMemberType1Code" on page 478

CodeName	Name	Definition
ACMB	AgentClearingMember	Agent Clearing Member.
CCPX	ClearingHouse	Clearing House.
DCMB	DirectClearingMember	Direct Clearing Member.
FCMC	FuturesCommissionMerchant	Futures Commission Merchant.
GCMB	GeneralClearingMember	General Clearing Member.
SCMB	SponsoredClearingMember	Sponsored Clearing Member.

15.4.3.2 ServicingPartyA <SvcgPtyA>

Presence: [0..1]

Definition: Party that is acting on behalf of party A and that offers collateral management services.

ServicingPartyA <SvcgPtyA> contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	220
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		221
Or}	NameAndAddress <NmAndAdr>	[1..1]			221
	Name <Nm>	[1..1]	Text		221
	Address <Adr>	[1..1]	±		221

15.4.3.2.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

Impacted by: C3 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 498

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.

15.4.3.2.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

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

ProprietaryIdentification <PrtryId> contains the following elements (see "GenericIdentification36" on page 414 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		414
	Issuer <Issr>	[1..1]	Text		414
	SchemeName <SchmeNm>	[0..1]	Text		414

15.4.3.2.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

NameAndAddress <NmAndAdr> contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		221
	Address <Adr>	[1..1]	±		221

15.4.3.2.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: "Max70Text" on page 502

15.4.3.2.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see "PostalAddress2" on page 473 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		473
	PostCodeIdentification <PstCdId>	[1..1]	Text		473
	TownName <TwnNm>	[1..1]	Text		473
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		473
	Country <Ctry>	[1..1]	CodeSet	C3	474

15.4.3.3 PartyB <PtyB>

Presence: [1..1]

Definition: Other entity associated with the collateral agreement and type of the CCP membership type where the counterparty is a CCP.

PartyB <PtyB> contains the following **PartyIdentification242** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			222
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	223
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		223
Or}	NameAndAddress <NmAndAdr>	[1..1]			223
	Name <Nm>	[1..1]	Text		223
	Address <Adr>	[1..1]	±		223
	CCPMemberType <CCPMmbTp>	[0..1]	CodeSet		224

15.4.3.3.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	223
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		223
Or}	NameAndAddress <NmAndAdr>	[1..1]			223
	Name <Nm>	[1..1]	Text		223
	Address <Adr>	[1..1]	±		223

15.4.3.3.1.1 AnyBIC <AnyBIC>*Presence:* [1..1]*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.*Impacted by:* C3 "AnyBIC"*Datatype:* "AnyBICDec2014Identifier" on page 498**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.

15.4.3.3.1.2 ProprietaryIdentification <PrtryId>*Presence:* [1..1]*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.**ProprietaryIdentification <PrtryId>** contains the following elements (see "[GenericIdentification36](#)" on page 414 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		414
	Issuer <Issr>	[1..1]	Text		414
	SchemeName <SchmeNm>	[0..1]	Text		414

15.4.3.3.1.3 NameAndAddress <NmAndAdr>*Presence:* [1..1]*Definition:* Name by which a party is known and which is usually used to identify that party.**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		223
	Address <Adr>	[1..1]	±		223

15.4.3.3.1.3.1 Name <Nm>*Presence:* [1..1]*Definition:* Name by which a party is known and which is usually used to identify that party.*Datatype:* "Max70Text" on page 502**15.4.3.3.1.3.2 Address <Adr>***Presence:* [1..1]*Definition:* Information that locates and identifies a specific address, as defined by postal services.

Address <Adr> contains the following elements (see "PostalAddress2" on page 473 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		473
	PostCodeIdentification <PstCdd>	[1..1]	Text		473
	TownName <TwnNm>	[1..1]	Text		473
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		473
	Country <Ctry>	[1..1]	CodeSet	C3	474

15.4.3.3.2 CCPMemberType <CCPMmbTp>

Presence: [0..1]

Definition: Type of membership the collateral provider holds with the CCP.

Datatype: "CCPMemberType1Code" on page 478

CodeName	Name	Definition
ACMB	AgentClearingMember	Agent Clearing Member.
CCPX	ClearingHouse	Clearing House.
DCMB	DirectClearingMember	Direct Clearing Member.
FCMC	FuturesCommissionMerchant	Futures Commission Merchant.
GCMB	GeneralClearingMember	General Clearing Member.
SCMB	SponsoredClearingMember	Sponsored Clearing Member.

15.4.3.4 ServicingPartyB <SvcgPtyB>

Presence: [0..1]

Definition: Party that is acting on behalf of party B and that offers collateral management services.

ServicingPartyB <SvcgPtyB> contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	224
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		225
Or}	NameAndAddress <NmAndAdr>	[1..1]			225
	Name <Nm>	[1..1]	Text		225
	Address <Adr>	[1..1]	±		225

15.4.3.4.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

Impacted by: C3 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 498

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.

15.4.3.4.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

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

ProprietaryIdentification <PrtryId> contains the following elements (see "GenericIdentification36" on page 414 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		414
	Issuer <Issr>	[1..1]	Text		414
	SchemeName <SchmeNm>	[0..1]	Text		414

15.4.3.4.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

NameAndAddress <NmAndAdr> contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		225
	Address <Adr>	[1..1]	±		225

15.4.3.4.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: "Max70Text" on page 502

15.4.3.4.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see "PostalAddress2" on page 473 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		473
	PostCodeIdentification <PstCdd>	[1..1]	Text		473
	TownName <TwnNm>	[1..1]	Text		473
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		473
	Country <Ctry>	[1..1]	CodeSet	C3	474

15.4.3.5 CollateralAccountIdentification <CollAcctId>

Presence: [0..1]

Definition: Provides additional information on the collateral account of the party delivering/receiving the collateral.

CollateralAccountIdentification <CollAcctId> contains the following elements (see "CollateralAccount3" on page 281 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		282
	Type <Tp>	[0..1]	±		282
	Name <Nm>	[0..1]	Text		282

15.4.3.6 ExposureType <XpsrTp>

Presence: [0..1]

Definition: Underlying business area or type of trade causing the collateral movement.

Datatype: "ExposureType5Code" on page 485

CodeName	Name	Definition
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
COMM	Commodities	Trading of exchanged traded commodities.
CRDS	CreditDefaultSwap	Trading of credit default swap.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
CCIR	CrossCurrencyIRS	Cross currency interest rate swap.

CodeName	Name	Definition
CRPR	CrossProduct	Combination of various types of trades.
EQUI	Equity	Trading of equity.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	Foreign exchange trades in general.
FORW	ForwardForeignExchange	Forward foreign exchange trades.
FUTR	Futures	Related to futures trading activity.
OPTN	FXOption	Related to options trading activity.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OTCD	OTCDerivatives	OTC derivatives trading.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SHSL	ShortSell	Short sale exposure.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRBD	TreasuryBonds	Trading of treasury bonds.
TRCP	TreasuryCorssProduct	Combination of treasury related exposure types.

15.4.3.7 ValuationDate <ValtnDt>

Presence: [1..1]

Definition: Close of business date on which the initiating party is valuing the margin call.

ValuationDate <ValtnDt> contains one of the following elements (see "DateAndDateTime2Choice" on page 408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		408
Or}	DateTime <DtTm>	[1..1]	DateTime		408

15.4.4 Agreement <Agrmt>

Presence: [0..1]

Definition: Agreement details for the over the counter market.

Agreement <Agrmt> contains the following **Agreement4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreementDetails <AgrmtDtls>	[1..1]	Text		228
	AgreementIdentification <AgrmtId>	[0..1]	Text		228
	AgreementDate <AgrmtDt>	[1..1]	Date		228
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	228
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		229

15.4.4.1 AgreementDetails <AgrmtDtls>

Presence: [1..1]

Definition: Full details of the supporting legal agreement under which the margin call can be issued and/or governed.

Datatype: "Max140Text" on page 500

15.4.4.2 AgreementIdentification <AgrmtId>

Presence: [0..1]

Definition: Common reference to the agreement between the two counterparties.

Datatype: "Max140Text" on page 500

15.4.4.3 AgreementDate <AgrmtDt>

Presence: [1..1]

Definition: Date on which the collateral agreement was signed.

Datatype: "ISODate" on page 497

15.4.4.4 BaseCurrency <BaseCcy>

Presence: [1..1]

Definition: Denomination currency as specified in the collateral agreement.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 476

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.

15.4.4.5 AgreementFramework <AgrmtFrmwk>

Presence: [0..1]

Definition: Specifies the underlying master agreement.

AgreementFramework <AgrmtFrmwk> contains one of the following elements (see "AgreementFramework1Choice" on page 433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AgreementFramework <AgrmtFrmwk>	[1..1]	CodeSet		433
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		433

15.4.5 CollateralReport <CollRpt>

Presence: [1..*]

Definition: Details of the collateral.

CollateralReport <CollRpt> contains the following **Collateral43** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountIdentification <AcctId>	[1..1]	±		233
	ReportSummary <RptSummry>	[1..1]			233
	ExposedAmountPartyA <XpsdAmtPtyA>	[0..1]	Amount	C1, C5	234
	ExposedAmountPartyB <XpsdAmtPtyB>	[0..1]	Amount	C1, C5	235
	ExposureType <XpsrTp>	[1..1]	CodeSet		235
	TotalValueOfCollateral <TtlValOfColl>	[1..1]	Amount	C1, C5	237
	NetExcessDeficit <NetXcssDfcit>	[0..1]	Amount	C1, C5	237
	NetExcessDeficitIndicator <NetXcssDfcitInd>	[0..1]	CodeSet		238
	ValuationDateTime <ValtnDtTm>	[1..1]	DateTime		238
	RequestedSettlementDate <ReqdSttlmDt>	[0..1]	Date		238
	SummaryDetails <SummryDtls>	[0..1]			238
	ThresholdAmount <ThrshldAmt>	[0..1]	Amount	C1, C5	239
	ThresholdType <ThrshldTp>	[0..1]	CodeSet		240
	PreHaircutCollateralValue <PreHrcutCollVal>	[0..1]	Amount	C1, C5	240
	AdjustedExposure <AdjstdXpsr>	[0..1]	Amount	C1, C5	240
	CollateralRequired <CollReqrd>	[0..1]	Amount	C1, C5	241
	ReturnExcessCashAndCollateralCurrency <RtrXcssCshAndCollCcy>	[0..*]			241
	ReturnExcessCashType <RtrXcssCshTp>	[1..1]			241
{Or	Code <Cd>	[1..1]	CodeSet		242
Or}	Proprietary <Prtry>	[1..1]	±		242
	CashCollateralCurrency <CshCollCcy>	[1..1]	CodeSet	C2	242
	MinimumTransferAmount <MinTrfAmt>	[0..1]	Amount	C1, C5	243
	RoundingAmount <RndgAmt>	[0..1]	Amount	C1, C5	243
	PreviousExposureValue <PrvsXpsrVal>	[0..1]	Amount	C1, C5	243
	PreviousCollateralValue <PrvsCollVal>	[0..1]	Amount	C1, C5	244
	TotalPendingIncomingCollateral <TtlPdgIncmgColl>	[0..1]	Amount	C1, C5	244
	TotalPendingOutgoingCollateral <TtlPdgOutgngColl>	[0..1]	Amount	C1, C5	245
	TotalAccruedInterestAmount <TtlAcrdIntrstAmt>	[0..1]	Amount	C1, C5	245
	TotalFees <TtlFees>	[0..1]	Amount	C1, C5	245
	CollateralValuation <CollValtn>	[0..*]			246

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		249
	CollateralType <CollTp>	[1..1]	CodeSet		249
	CollateralDirection <CollDrctn>	[0..1]	CodeSet		250
	SettlementStatus <SttlmSts>	[1..1]	CodeSet		250
	AppliedExcessIndicator <ApldXcssInd>	[0..1]	CodeSet		250
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity		251
	ValuationAmounts <ValtnAmts>	[1..1]			251
	CollateralAmount <CollAmt>	[1..1]	Amount	C1, C5	251
	ReportedCurrencyAndAmount <RptdCcyAndAmt>	[1..1]	Amount	C1, C5	252
	MarketValueAmount <MktValAmt>	[1..1]	Amount	C1, C5	252
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	Amount	C1, C5	252
	FeesAndCommissions <FeesAndComssns>	[0..1]	Amount	C1, C5	253
	DayCountBasis <DayCntBsis>	[0..1]	CodeSet		253
	ExchangeRate <XchgRate>	[0..1]	Rate		256
	CurrencyHaircut <CcyHrcut>	[0..1]	Rate		256
	AdjustedRate <AdjstdRate>	[0..1]	Rate		256
	SecuritiesCollateral <SctiesColl>	[0..1]			257
	AssetNumber <AsstNb>	[0..1]	Text		257
	SecurityIdentification <Sctyld>	[1..1]	±	C6, C7, C8, C9, C10	258
	MaturityDate <MtrtyDt>	[0..1]	±		259
	CollateralOwnership <CollOwnrsh>	[0..1]			259
	Proprietary <Prtry>	[1..1]	Indicator		259
	ClientName <ClntNm>	[0..1]			259
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	260
Or	ProprietaryIdentification <Prtryld>	[1..1]	±		260
Or}	NameAndAddress <NmAndAdr>	[1..1]			260
	Name <Nm>	[1..1]	Text		261
	Address <Adr>	[1..1]	±		261
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		261
	Quantity <Qty>	[1..1]	±		261
	BlockedQuantity <BlckdQty>	[0..1]	±		262

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Price <Pric>	[0..1]	±		262
	MarketValue <MktVal>	[0..1]	Amount	C1, C5	262
	Haircut <Hrcut>	[0..1]	Rate		263
	CollateralValue <CollVal>	[0..1]	Amount	C1, C5	263
	ValueDate <ValDt>	[0..1]	Date		263
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		263
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		264
	CashCollateral <CshColl>	[0..1]	±		264
	OtherCollateral <OthrColl>	[0..1]			265
	AssetNumber <AsstNb>	[0..1]	Text		267
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		267
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C1, C5	267
	GuaranteeAmount <GmtAmt>	[0..1]	Amount	C1, C5	267
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]	±		268
	CollateralOwnership <CollOwnrsh>	[0..1]			268
	Proprietary <Prtry>	[1..1]	Indicator		268
	ClientName <ClntNm>	[0..1]			268
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	269
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		269
Or}	NameAndAddress <NmAndAdr>	[1..1]			269
	Name <Nm>	[1..1]	Text		270
	Address <Adr>	[1..1]	±		270
	IssueDate <IsseDt>	[0..1]	±		270
	ExpiryDate <XpryDt>	[0..1]	±		270
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		271
	Issuer <Issr>	[0..1]			271
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	271
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		272
Or}	NameAndAddress <NmAndAdr>	[1..1]			272
	Name <Nm>	[1..1]	Text		272
	Address <Adr>	[1..1]	±		272

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BlockedQuantity <BlckdQty>	[0..1]	±		273
	ValueDate <ValDt>	[0..1]	Date		273
	ExchangeRate <XchgRate>	[0..1]	Rate		273
	MarketValue <MktVal>	[0..1]	Amount	C1, C5	273
	Haircut <Hrcut>	[0..1]	Rate		274
	CollateralValue <CollVal>	[1..1]	Amount	C1, C5	274
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		274
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		275

15.4.5.1 AccountIdentification <AcctId>

Presence: [1..1]

Definition: Provides information about the collateral account, that is the identification, the type and optionally the name.

AccountIdentification <AcctId> contains the following elements (see "[CollateralAccount3](#)" on page 281 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		282
	Type <Tp>	[0..1]	±		282
	Name <Nm>	[0..1]	Text		282

15.4.5.2 ReportSummary <RptSummry>

Presence: [1..1]

Definition: Summary of the collateral valuation.

ReportSummary <RptSummry> contains the following **Summary2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExposedAmountPartyA <XpsdAmtPtyA>	[0..1]	Amount	C1, C5	234
	ExposedAmountPartyB <XpsdAmtPtyB>	[0..1]	Amount	C1, C5	235
	ExposureType <XpsrTp>	[1..1]	CodeSet		235
	TotalValueOfCollateral <TtlValOfColl>	[1..1]	Amount	C1, C5	237
	NetExcessDeficit <NetXcssDfcit>	[0..1]	Amount	C1, C5	237
	NetExcessDeficitIndicator <NetXcssDfcitInd>	[0..1]	CodeSet		238
	ValuationDateTime <ValtnDtTm>	[1..1]	DateTime		238
	RequestedSettlementDate <ReqdSttlmDt>	[0..1]	Date		238
	SummaryDetails <SummryDtls>	[0..1]			238
	ThresholdAmount <ThrshldAmt>	[0..1]	Amount	C1, C5	239
	ThresholdType <ThrshldTp>	[0..1]	CodeSet		240
	PreHaircutCollateralValue <PreHrcutCollVal>	[0..1]	Amount	C1, C5	240
	AdjustedExposure <AdjstdXpsr>	[0..1]	Amount	C1, C5	240
	CollateralRequired <CollReqrd>	[0..1]	Amount	C1, C5	241
	ReturnExcessCashAndCollateralCurrency <RtrXcssCshAndCollCcy>	[0..*]			241
	ReturnExcessCashType <RtrXcssCshTp>	[1..1]			241
{Or	Code <Cd>	[1..1]	CodeSet		242
Or}	Proprietary <Prtry>	[1..1]	±		242
	CashCollateralCurrency <CshCollCcy>	[1..1]	CodeSet	C2	242
	MinimumTransferAmount <MinTrfAmt>	[0..1]	Amount	C1, C5	243
	RoundingAmount <RndgAmt>	[0..1]	Amount	C1, C5	243
	PreviousExposureValue <PrvsXpsrVal>	[0..1]	Amount	C1, C5	243
	PreviousCollateralValue <PrvsCollVal>	[0..1]	Amount	C1, C5	244
	TotalPendingIncomingCollateral <TtlPdgIncmgColl>	[0..1]	Amount	C1, C5	244
	TotalPendingOutgoingCollateral <TtlPdgOutgngColl>	[0..1]	Amount	C1, C5	245
	TotalAccruedInterestAmount <TtlAcrdIntrstAmt>	[0..1]	Amount	C1, C5	245
	TotalFees <TtlFees>	[0..1]	Amount	C1, C5	245

15.4.5.2.1 ExposedAmountPartyA <XpsdAmtPtyA>

Presence: [0..1]

Definition: Sum of the exposures of all transactions which are in the favour of party A. That is, all transactions which would have an amount payable by party B to party A if they were being terminated.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

15.4.5.2.2 ExposedAmountPartyB <XpsdAmtPtyB>

Presence: [0..1]

Definition: Sum of the exposures of all transactions which are in the favour of party B. That is, all transactions which would have an amount payable by party A to party B if they were being terminated.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

15.4.5.2.3 ExposureType <XpsrTp>

Presence: [1..1]

Definition: Underlying business area/type of trade that triggered the posting of collateral.

Datatype: "ExposureType8Code" on page 486

CodeName	Name	Definition
CCIR	CrossCurrencyIRS	Cross currency interest rate swap.
CRPR	CrossProduct	Combination of various types of trades.
EQUI	Equity	Trading of equity.

CodeName	Name	Definition
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	Foreign exchange trades in general.
FORW	ForwardForeignExchange	Forward foreign exchange trades.
FUTR	Futures	Related to futures trading activity.
OPTN	FXOption	Related to options trading activity.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
MGLD	MarginLending	Margin lending transaction.
OTCD	OTCDerivatives	OTC derivatives trading.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SHSL	ShortSell	Short sale exposure.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
ESCL	SuggestedCreditLine	Suggested credit line.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
ECRT	TotalCredit	Total credit.
ECFR	TotalCreditFreezing	Total credit freezing.
EMLO	TotalMarginalLending	Total marginal lending.
EMLI	TotalMarginalLendingInterest	Total marginal lending interest.

CodeName	Name	Definition
EOIM	TotalInitialMarginOnOutstandingLiquidity	Total initial margin on outstanding liquidity providing open market operations.
EOMI	TotalOpenMarketCreditOperationsInterest	Total open market credit operations interest.
TRCP	TreasuryCorssProduct	Combination of treasury related exposure types.
TRBD	TreasuryBonds	Trading of treasury bonds.
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
COMM	Commodities	Trading of exchanged traded commodities.
CRDS	CreditDefaultSwap	Trading of credit default swap.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
EOMO	TotalOpenMarketCreditOperations	Total open market credit operations.

15.4.5.2.4 TotalValueOfCollateral <TtIValOfColl>

Presence: [1..1]

Definition: Total value of the collateral (post-haircut) held by the exposed party.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

15.4.5.2.5 NetExcessDeficit <NetXcssDfcit>

Presence: [0..1]

Definition: Amount of collateral in excess or deficit compared to the exposure.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

15.4.5.2.6 NetExcessDeficitIndicator <NetXcssDfcitInd>

Presence: [0..1]

Definition: Indicates whether the collateral actually posted is a long or a short position.

Datatype: "ShortLong1Code" on page 496

CodeName	Name	Definition
SHOR	Short	Position is short, that is, the balance is negative.
LONG	Long	Position is long, that is, the balance is positive.

15.4.5.2.7 ValuationDateTime <ValtnDtTm>

Presence: [1..1]

Definition: Date/time at which the collateral was valued.

Datatype: "ISODatetime" on page 497

15.4.5.2.8 RequestedSettlementDate <ReqdSttlmDt>

Presence: [0..1]

Definition: Date on which the instructing party requests settlement of the collateral to take place.

Datatype: "ISODate" on page 497

15.4.5.2.9 SummaryDetails <SummryDtIs>

Presence: [0..1]

Definition: Additional details on the valuation of the collateral that is posted.

SummaryDetails <SummryDtls> contains the following **SummaryAmounts2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ThresholdAmount <ThrshldAmt>	[0..1]	Amount	C1, C5	239
	ThresholdType <ThrshldTp>	[0..1]	CodeSet		240
	PreHaircutCollateralValue <PreHrcutCollVal>	[0..1]	Amount	C1, C5	240
	AdjustedExposure <AdjstdXpsr>	[0..1]	Amount	C1, C5	240
	CollateralRequired <CollReqrd>	[0..1]	Amount	C1, C5	241
	ReturnExcessCashAndCollateralCurrency <RtrXcssCshAndCollCcy>	[0..*]			241
	ReturnExcessCashType <RtrXcssCshTp>	[1..1]			241
{Or	Code <Cd>	[1..1]	CodeSet		242
Or}	Proprietary <Prtry>	[1..1]	±		242
	CashCollateralCurrency <CshCollCcy>	[1..1]	CodeSet	C2	242
	MinimumTransferAmount <MinTrfAmt>	[0..1]	Amount	C1, C5	243
	RoundingAmount <RndgAmt>	[0..1]	Amount	C1, C5	243
	PreviousExposureValue <PrvsXpsrVal>	[0..1]	Amount	C1, C5	243
	PreviousCollateralValue <PrvsCollVal>	[0..1]	Amount	C1, C5	244
	TotalPendingIncomingCollateral <TtlPdgIncmgColl>	[0..1]	Amount	C1, C5	244
	TotalPendingOutgoingCollateral <TtlPdgOutgngColl>	[0..1]	Amount	C1, C5	245
	TotalAccruedInterestAmount <TtlAcrdIntrstAmt>	[0..1]	Amount	C1, C5	245
	TotalFees <TtlFees>	[0..1]	Amount	C1, C5	245

15.4.5.2.9.1 ThresholdAmount <ThrshldAmt>

Presence: [0..1]

Definition: Amount of unsecured exposure a counterparty will accept before issuing a margin call in the base currency.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

15.4.5.2.9.2 ThresholdType <ThrshldTp>

Presence: [0..1]

Definition: Specifies if the threshold amount is secured or unsecured.

Datatype: "ThresholdType1Code" on page 496

CodeName	Name	Definition
SECU	Secured	Means that once the threshold is breached, collateral must be posted to cover the full exposure.
UNSE	Unsecured	Means that the threshold provides a predetermined level of free trading. Once the threshold is breached, collateral must be posted to cover the exposure over and above the threshold level.

15.4.5.2.9.3 PreHaircutCollateralValue <PreHrcutCollVal>

Presence: [0..1]

Definition: Total value of posted collateral (pre-haircut) held by the taker.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

15.4.5.2.9.4 AdjustedExposure <AdjstdXpsr>

Presence: [0..1]

Definition: Total amount of collateral required (unrounded).

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

15.4.5.2.9.5 CollateralRequired <CollReqrd>

Presence: [0..1]

Definition: Total amount of collateral required (rounded).

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

15.4.5.2.9.6 ReturnExcessCashAndCollateralCurrency <RtrXcssCshAndCollCcy>

Presence: [0..*]

Definition: Indicates if excess cash collateral in the currency is automatically returned as per the collateral provider's Excess Cash Margin Instruction (colr.017).

ReturnExcessCashAndCollateralCurrency <RtrXcssCshAndCollCcy> contains the following **ReturnExcessCash1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReturnExcessCashType <RtrXcssCshTp>	[1..1]			241
{Or	Code <Cd>	[1..1]	CodeSet		242
Or}	Proprietary <Prtry>	[1..1]	±		242
	CashCollateralCurrency <CshCollCcy>	[1..1]	CodeSet	C2	242

15.4.5.2.9.6.1 ReturnExcessCashType <RtrXcssCshTp>

Presence: [1..1]

Definition: Identifies the return excess cash type.

ReturnExcessCashType <RtrXcssCshTp> contains one of the following **ReturnExcessCash1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		242
Or}	Proprietary <Prtry>	[1..1]	±		242

15.4.5.2.9.6.1.1 Code <Cd>

Presence: [1..1]

Definition: Return excess cash type expressed as a code.

Datatype: "ReturnExcessCash1Code" on page 494

CodeName	Name	Definition
RTND	AutomaticallyReturned	Excess cash in the currency is returned.
RTDN	NoAutomaticReturn	Automatic return of excess cash has not been requested for the currency.
SSPD	Suspended	Automatic return of cash is temporarily suspended (for example due to a currency holiday).

15.4.5.2.9.6.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Return excess cash type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		414
	Issuer <Issr>	[1..1]	Text		414
	SchemeName <SchmeNm>	[0..1]	Text		414

15.4.5.2.9.6.2 CashCollateralCurrency <CshCollCcy>

Presence: [1..1]

Definition: Currency of the cash collateral.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 476

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.

15.4.5.2.9.7 MinimumTransferAmount <MinTrfAmt>

Presence: [0..1]

Definition: Minimum amount to pay/receive as specified in the agreement in the base currency (to avoid the need to transfer an inconveniently small amount of collateral).

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

15.4.5.2.9.8 RoundingAmount <RndgAmt>

Presence: [0..1]

Definition: Amount specified to avoid the need to transfer uneven amounts of collateral.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

15.4.5.2.9.9 PreviousExposureValue <PrvsXpsrVal>

Presence: [0..1]

Definition: Exposure value at previous valuation.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

15.4.5.2.9.10 PreviousCollateralValue <PrvsCollVal>

Presence: [0..1]

Definition: Value of collateral at previous valuation.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

15.4.5.2.9.11 TotalPendingIncomingCollateral <TtlPdglncmgColl>

Presence: [0..1]

Definition: Value of incoming collateral, to be settled.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

15.4.5.2.9.12 TotalPendingOutgoingCollateral <TtlPdgOutngColl>

Presence: [0..1]

Definition: Value of outgoing collateral, to be settled.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

15.4.5.2.9.13 TotalAccruedInterestAmount <TtlAcrdIntrstAmt>

Presence: [0..1]

Definition: Sum of accrued interest.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

15.4.5.2.9.14 TotalFees <TtlFees>

Presence: [0..1]

Definition: Sum of fees/commissions.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

15.4.5.3 CollateralValuation <CollValtn>

Presence: [0..*]

Definition: Additional information about the collateral valuation that has been posted.

CollateralValuation <CollValtn> contains the following **CollateralValuation12** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		249
	CollateralType <CollTp>	[1..1]	CodeSet		249
	CollateralDirection <CollDrctn>	[0..1]	CodeSet		250
	SettlementStatus <SttlmSts>	[1..1]	CodeSet		250
	AppliedExcessIndicator <ApldXcssInd>	[0..1]	CodeSet		250
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity		251
	ValuationAmounts <ValtnAmts>	[1..1]			251
	CollateralAmount <CollAmt>	[1..1]	Amount	C1, C5	251
	ReportedCurrencyAndAmount <RptdCcyAndAmt>	[1..1]	Amount	C1, C5	252
	MarketValueAmount <MktValAmt>	[1..1]	Amount	C1, C5	252
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	Amount	C1, C5	252
	FeesAndCommissions <FeesAndComssns>	[0..1]	Amount	C1, C5	253
	DayCountBasis <DayCntBsis>	[0..1]	CodeSet		253
	ExchangeRate <XchgRate>	[0..1]	Rate		256
	CurrencyHaircut <CcyHrcut>	[0..1]	Rate		256
	AdjustedRate <AdjstdRate>	[0..1]	Rate		256
	SecuritiesCollateral <SctiesColl>	[0..1]			257
	AssetNumber <AsstNb>	[0..1]	Text		257
	SecurityIdentification <SctyId>	[1..1]	±	C6, C7, C8, C9, C10	258
	MaturityDate <MtrtyDt>	[0..1]	±		259
	CollateralOwnership <CollOwnrsh>	[0..1]			259
	Proprietary <Prtry>	[1..1]	Indicator		259
	ClientName <ClntNm>	[0..1]			259
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	260
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		260
Or}	NameAndAddress <NmAndAdr>	[1..1]			260
	Name <Nm>	[1..1]	Text		261
	Address <Adr>	[1..1]	±		261
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		261
	Quantity <Qty>	[1..1]	±		261

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BlockedQuantity <BlckdQty>	[0..1]	±		262
	Price <Pric>	[0..1]	±		262
	MarketValue <MktVal>	[0..1]	Amount	C1, C5	262
	Haircut <Hrcut>	[0..1]	Rate		263
	CollateralValue <CollVal>	[0..1]	Amount	C1, C5	263
	ValueDate <ValDt>	[0..1]	Date		263
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		263
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		264
	CashCollateral <CshColl>	[0..1]	±		264
	OtherCollateral <OthrColl>	[0..1]			265
	AssetNumber <AsstNb>	[0..1]	Text		267
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		267
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C1, C5	267
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C1, C5	267
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]	±		268
	CollateralOwnership <CollOwnrsh>	[0..1]			268
	Proprietary <Prtry>	[1..1]	Indicator		268
	ClientName <CIntNm>	[0..1]			268
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	269
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		269
Or}	NameAndAddress <NmAndAdr>	[1..1]			269
	Name <Nm>	[1..1]	Text		270
	Address <Adr>	[1..1]	±		270
	IssueDate <IsseDt>	[0..1]	±		270
	ExpiryDate <XpryDt>	[0..1]	±		270
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		271
	Issuer <Issr>	[0..1]			271
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	271
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		272
Or}	NameAndAddress <NmAndAdr>	[1..1]			272
	Name <Nm>	[1..1]	Text		272

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Address <Adr>	[1..1]	±		272
	BlockedQuantity <BlckdQty>	[0..1]	±		273
	ValueDate <ValDt>	[0..1]	Date		273
	ExchangeRate <XchgRate>	[0..1]	Rate		273
	MarketValue <MktVal>	[0..1]	Amount	C1, C5	273
	Haircut <Hrcut>	[0..1]	Rate		274
	CollateralValue <CollVal>	[1..1]	Amount	C1, C5	274
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		274
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		275

15.4.5.3.1 CollateralIdentification <CollId>

Presence: [0..1]

Definition: Identification of the valued collateral.

Datatype: "Max35Text" on page 502

15.4.5.3.2 CollateralType <CollTp>

Presence: [1..1]

Definition: Type of collateral used.

Datatype: "CollateralType8Code" on page 482

CodeName	Name	Definition
COMO	TotalCollateralAffectedToOpenMarketOperations	Total collateral affected to open market operations.
CCCL	TotalCreditClaims	Total credit claims.
CEMC	TotalExternallyManagedCollateralApartFromCreditClaims	Total externally managed collateral apart from credit claims.
CXCC	TotalExternallyManagedCollateralForCreditClaim	Total externally managed collateral for credit claims.
CFTD	TotalFixedTermDeposit	Total fixed term deposit used as collateral.
CFTI	TotalInterestForFixedTermDeposit	Total interest for fixed term Deposit used as collateral.
CTRC	TotalTripartyCollateral	Total triparty collateral.
CASH	Cash	Collateral type is cash.
LCRE	LetterOfCredit	Instrument issued by a bank substituting its name and credit standing for that of its customer. A letter of credit is a written undertaking of the bank, issued for the account of a customer (the applicant), to honour a demand for payment, upon the beneficiary's compliance with the terms

CodeName	Name	Definition
		and conditions set forth in the undertaking.
OTHR	Other	Other assets that could be used as collateral.
SECU	Securities	Collateral type is securities.
CTCO	TotalCollateralOperations	Total collateral operations.
CCVR	TotalCollateralValueAfterRelativeCreditLimit	Total collateral value after relative credit limit.

15.4.5.3.3 CollateralDirection <CollDrctn>

Presence: [0..1]

Definition: Direction of the collateral being reported.

Datatype: "CollateralDirection1Code" on page 479

CodeName	Name	Definition
CDPA	CollateralDueToPartyA	Collateral is due to party A.
CDPB	CollateralDueToPartyB	Collateral is due to party B.

15.4.5.3.4 SettlementStatus <SttlmSts>

Presence: [1..1]

Definition: Settlement status of the instruction/financial instrument movement.

Datatype: "SettlementStatus3Code" on page 495

CodeName	Name	Definition
ASTL	AcceptedForSettlement	Settlement is accepted for settlement.
AAUT	AwaitingAuthorisation	Settlement is awaiting authorisation.
ACCF	AwaitingCreationConfirmation	Settlement is awaiting confirmation of creation.
ARCF	AwaitingRescindConfirmation	Settlement is awaiting confirmation of rescind.
MTCH	Matched	Instruction is matched.
PSTL	PartiallySettled	Part, but not all, of a Trade's value has settled, and no further elements of the Trade's value are expected to be settled.
RJCT	Rejected	Settlement is rejected.
STLD	Settled	Settlement is complete.
STCR	SettlementTransactionCreated	Settlement has been created.
SPLT	Split	Settlement is split.
NMAT	Unmatched	Instruction is unmatched.

15.4.5.3.5 AppliedExcessIndicator <ApldXcssInd>

Presence: [0..1]

Definition: Indicates if the collateral being reported is applied or in excess.

Datatype: "CollateralAppliedExcess1Code" on page 479

CodeName	Name	Definition
APLD	Applied	Collateral used by the collateral receiver to discharge liabilities owed to it by the collateral provider.
EXCS	Excess	Collateral held by the collateral receiver either in anticipation of future liabilities or towards previously liabilities no longer owed to it.

15.4.5.3.6 NumberOfDaysAccrued <NbOfDaysAcrd>

Presence: [0..1]

Definition: Number of days used for interest calculation.

Datatype: "Number" on page 499

15.4.5.3.7 ValuationAmounts <ValtnAmts>

Presence: [1..1]

Definition: Details of the collateral valuation.

ValuationAmounts <ValtnAmts> contains the following **CollateralAmount1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralAmount <CollAmt>	[1..1]	Amount	C1, C5	251
	ReportedCurrencyAndAmount <RptdCcyAndAmt>	[1..1]	Amount	C1, C5	252
	MarketValueAmount <MktValAmt>	[1..1]	Amount	C1, C5	252
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	Amount	C1, C5	252
	FeesAndCommissions <FeesAndComssns>	[0..1]	Amount	C1, C5	253

15.4.5.3.7.1 CollateralAmount <CollAmt>

Presence: [1..1]

Definition: Specifies the total amount of the collateral in the collateral currency.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

15.4.5.3.7.2 ReportedCurrencyAndAmount <RptdCcyAndAmt>

Presence: [1..1]

Definition: Specifies the total amount of the collateral in the reporting currency.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

15.4.5.3.7.3 MarketValueAmount <MktValAmt>

Presence: [1..1]

Definition: Specifies the total market to market value of the collateral in the reporting currency. It is the dirty price, that is, the accrued interest is included if any.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

15.4.5.3.7.4 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

Definition: Specifies the accrued interest on the value of the collateral in the currency of the collateral.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

15.4.5.3.7.5 FeesAndCommissions <FeesAndComssns>

Presence: [0..1]

Definition: Specifies the amount of money paid for the provision of financial services.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

15.4.5.3.8 DayCountBasis <DayCntBsis>

Presence: [0..1]

Definition: Computation method of (accrued) interest of the security.

Datatype: "InterestComputationMethod2Code" on page 489

CodeName	Name	Definition
A001	IC30360ISDAor30360AmericanBasicRule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). This is the most commonly used 30/360 method for US straight and convertible bonds.

CodeName	Name	Definition
A002	IC30365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th).
A003	IC30Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.
A004	Actual360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A005	Actual365Fixed	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
A006	ActualActualICMA	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, that is, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi-interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi-interest period and the intermediate results are summed up.
A007	IC30E360orEuroBondBasismodel1	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be

CodeName	Name	Definition
		assumed to be the 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.
A008	ActualActualISDA	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall (falling on a normal year, year) divided by 365, added to the actual number of days of the interest period that fall (falling on a leap year, year) divided by 366.
A009	Actual365LorActuActubasisRule	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	ActualActualAFB	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year subperiods counting backwards from the end of the coupon period (a year backwards from 28 Feb being 29 Feb, if it exists). The first of the subperiods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each subperiod and the intermediate results are summed up.
A011	IC30360ICMAor30360basicrule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 1 January 1999.
A012	IC30E2360orEurobondbasismodel2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that the

CodeName	Name	Definition
		31st is assumed to be the 30th and 28 Feb of a non-leap year is assumed to be equivalent to 29 Feb when the first day of the interest period is the 29th, or to 30 Feb when the first day of the interest period is the 30th or the 31st. The 29th day of February in a leap year is assumed to be equivalent to 30 Feb when the first day of the interest period is the 30th or the 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on 30 Feb when the end of the period is the 30th or the 31st, or two days of interest in February when the end of the period is the 29th, or three days of interest in February when it is 28 Feb of a non-leap year and the end of the period is before the 29th.
A013	IC30E3360orEurobondbasismodel3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be the 30th, even if it is the last day of the maturity coupon period.
A014	Actual365NL	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.
NARR	Narrative	Other method than A001-A020. See Narrative.

15.4.5.3.9 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Exchange rate between the currency of the collateral and the reporting currency.

Datatype: "BaseOneRate" on page 500

15.4.5.3.10 CurrencyHaircut <CcyHrcut>

Presence: [0..1]

Definition: Haircut or valuation factor on the currency of the collateral expressed as a percentage.

Datatype: "BaseOneRate" on page 500

15.4.5.3.11 AdjustedRate <AdjstdRate>

Presence: [0..1]

Definition: Percentage by which the collateral amount needs to be adjusted.

Datatype: "BaseOneRate" on page 500

15.4.5.3.12 SecuritiesCollateral <SctiesColl>

Presence: [0..1]

Definition: Provides details on the securities collateral.

SecuritiesCollateral <SctiesColl> contains the following **SecuritiesCollateral9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AssetNumber <AsstNb>	[0..1]	Text		257
	SecurityIdentification <SctyId>	[1..1]	±	C6, C7, C8, C9, C10	258
	MaturityDate <MtrtyDt>	[0..1]	±		259
	CollateralOwnership <CollOwnrsh>	[0..1]			259
	Proprietary <Prtry>	[1..1]	Indicator		259
	ClientName <ClntNm>	[0..1]			259
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	260
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		260
Or}	NameAndAddress <NmAndAdr>	[1..1]			260
	Name <Nm>	[1..1]	Text		261
	Address <Adr>	[1..1]	±		261
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		261
	Quantity <Qty>	[1..1]	±		261
	BlockedQuantity <BlckdQty>	[0..1]	±		262
	Price <Pric>	[0..1]	±		262
	MarketValue <MktVal>	[0..1]	Amount	C1, C5	262
	Haircut <Hrcut>	[0..1]	Rate		263
	CollateralValue <CollVal>	[0..1]	Amount	C1, C5	263
	ValueDate <ValDt>	[0..1]	Date		263
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		263
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		264

15.4.5.3.12.1 AssetNumber <AsstNb>

Presence: [0..1]

Definition: Register number of the collateral deposit assigned by the central counterparty.

Datatype: "Max35Text" on page 502

15.4.5.3.12.2 SecurityIdentification <Sctyld>*Presence:* [1..1]*Definition:* Identification of the security.*Impacted by:* C6 "DescriptionPresenceRule", C7 "DescriptionUsageRule", C8 "ISINGuideline", C9 "ISINPresenceRule", C10 "OtherIdentificationPresenceRule"**SecurityIdentification <Sctyld>** contains the following elements (see "SecurityIdentification19" on page 410 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		411
	OtherIdentification <Othrld>	[0..*]			411
	Identification <Id>	[1..1]	Text		411
	Suffix <Sfx>	[0..1]	Text		411
	Type <Tp>	[1..1]	±		411
	Description <Desc>	[0..1]	Text		411

Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

```
On Condition
  /OtherIdentification[*] is absent
Following Must be True
```

/ISIN Must be present
Or /Description Must be present

15.4.5.3.12.3 MaturityDate <MtrtyDt>

Presence: [0..1]

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

MaturityDate <MtrtyDt> contains one of the following elements (see "DateAndDateTime2Choice" on page 408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		408
Or}	DateTime <DtTm>	[1..1]	DateTime		408

15.4.5.3.12.4 CollateralOwnership <CollOwnrsh>

Presence: [0..1]

Definition: Indicates whether the collateral is proprietarily owned or client owned.

CollateralOwnership <CollOwnrsh> contains the following **CollateralOwnership3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]	Indicator		259
	ClientName <ClntNm>	[0..1]			259
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	260
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		260
Or}	NameAndAddress <NmAndAdr>	[1..1]			260
	Name <Nm>	[1..1]	Text		261
	Address <Adr>	[1..1]	±		261

15.4.5.3.12.4.1 Proprietary <Prtry>

Presence: [1..1]

Definition: Indicates whether collateral is owned by the clearing member or not.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 499):

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

15.4.5.3.12.4.2 ClientName <ClntNm>

Presence: [0..1]

Definition: Client that owns the collateral.

ClientName <CIntNm> contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	260
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		260
Or}	NameAndAddress <NmAndAdr>	[1..1]			260
	Name <Nm>	[1..1]	Text		261
	Address <Adr>	[1..1]	±		261

15.4.5.3.12.4.2.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

Impacted by: C3 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 498

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.

15.4.5.3.12.4.2.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

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

ProprietaryIdentification <PrtryId> contains the following elements (see "[GenericIdentification36](#)" on page 414 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		414
	Issuer <Issr>	[1..1]	Text		414
	SchemeName <SchmeNm>	[0..1]	Text		414

15.4.5.3.12.4.2.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

NameAndAddress <NmAndAdr> contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		261
	Address <Adr>	[1..1]	±		261

15.4.5.3.12.4.2.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: "Max70Text" on page 502

15.4.5.3.12.4.2.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see "PostalAddress2" on page 473 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		473
	PostCodeIdentification <PstCdId>	[1..1]	Text		473
	TownName <TwnNm>	[1..1]	Text		473
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		473
	Country <Ctry>	[1..1]	CodeSet	C3	474

15.4.5.3.12.5 LimitedCoverageIndicator <LtdCvrgInd>

Presence: [0..1]

Definition: Indicates that the collateral posted in the clearing house covers the margin until a specific timeframe.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 499):

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

15.4.5.3.12.6 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of securities collateral.

Quantity <Qty> contains one of the following elements (see "[FinancialInstrumentQuantity1Choice](#)" on page 412 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		412
Or	FaceAmount <FaceAmt>	[1..1]	Amount		412
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		412

15.4.5.3.12.7 BlockedQuantity <BlckdQty>

Presence: [0..1]

Definition: Quantity blocked by the central counterparty for any reasonable reason (for example for judicial reasons). In this case the investor can not withdraw or distribute this collateral.

BlockedQuantity <BlckdQty> contains one of the following elements (see "[FinancialInstrumentQuantity1Choice](#)" on page 412 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		412
Or	FaceAmount <FaceAmt>	[1..1]	Amount		412
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		412

15.4.5.3.12.8 Price <Pric>

Presence: [0..1]

Definition: Price of the security.

Price <Pric> contains the following elements (see "[Price7](#)" on page 446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		447
	Value <Val>	[1..1]	±		447

15.4.5.3.12.9 MarketValue <MktVal>

Presence: [0..1]

Definition: Value of the collateral based on current market prices.

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

Datatype: "[ActiveCurrencyAndAmount](#)" on page 474

Constraints

- **ActiveCurrency**

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

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

15.4.5.3.12.10 Haircut <Hrcut>

Presence: [0..1]

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

Datatype: "PercentageRate" on page 500

15.4.5.3.12.11 CollateralValue <CollVal>

Presence: [0..1]

Definition: Value of the collateral after taking into account the haircut.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

15.4.5.3.12.12 ValueDate <ValDt>

Presence: [0..1]

Definition: Valuation date of the securities taken as collateral.

Datatype: "ISODate" on page 497

15.4.5.3.12.13 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see "[SecuritiesAccount19](#)" on page 277 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		277
	Type <Tp>	[0..1]	±		277
	Name <Nm>	[0..1]	Text		277

15.4.5.3.12.14 SafekeepingPlace <SfkpgPlc>

Presence: [1..1]

Definition: Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

SafekeepingPlace <SfkpgPlc> contains one of the following elements (see "[SafekeepingPlaceFormat29Choice](#)" on page 428 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			428
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		428
	Identification <Id>	[0..1]	Text		428
Or	Country <Ctry>	[1..1]	CodeSet	C3	429
Or	TypeAndIdentification <TpAndId>	[1..1]			429
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		429
	Identification <Id>	[1..1]	IdentifierSet	C2	429
Or}	Proprietary <Prtry>	[1..1]	±		430

15.4.5.3.13 CashCollateral <CshColl>

Presence: [0..1]

Definition: Details of the cash collateral valuation.

CashCollateral <CshColl> contains the following elements (see "CashCollateral4" on page 308 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AssetNumber <AsstNb>	[0..1]	Text		309
	DepositAmount <DpstAmt>	[0..1]	Amount	C1, C4	309
	DepositType <DpstTp>	[0..1]	CodeSet		309
	BlockedAmount <BlckdAmt>	[0..1]	Amount	C1, C4	310
	MaturityDate <MtrtyDt>	[0..1]	Date		310
	ValueDate <ValDt>	[0..1]	Date		310
	ExchangeRate <XchgRate>	[0..1]	Rate		310
	CollateralValue <CollVal>	[1..1]	Amount	C1, C4	310
	Haircut <Hrcut>	[0..1]	Rate		311

15.4.5.3.14 OtherCollateral <OthrColl>

Presence: [0..1]

Definition: Details of other collateral.

OtherCollateral <OthrColl> contains the following **OtherCollateral8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AssetNumber <AsstNb>	[0..1]	Text		267
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		267
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C1, C5	267
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C1, C5	267
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]	±		268
	CollateralOwnership <CollOwnrsh>	[0..1]			268
	Proprietary <Prtry>	[1..1]	Indicator		268
	ClientName <ClntNm>	[0..1]			268
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	269
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		269
Or}	NameAndAddress <NmAndAdr>	[1..1]			269
	Name <Nm>	[1..1]	Text		270
	Address <Adr>	[1..1]	±		270
	IssueDate <IsseDt>	[0..1]	±		270
	ExpiryDate <XpryDt>	[0..1]	±		270
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		271
	Issuer <Issr>	[0..1]			271
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	271
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		272
Or}	NameAndAddress <NmAndAdr>	[1..1]			272
	Name <Nm>	[1..1]	Text		272
	Address <Adr>	[1..1]	±		272
	BlockedQuantity <BlckdQty>	[0..1]	±		273
	ValueDate <ValDt>	[0..1]	Date		273
	ExchangeRate <XchgRate>	[0..1]	Rate		273
	MarketValue <MktVal>	[0..1]	Amount	C1, C5	273
	Haircut <Hrcut>	[0..1]	Rate		274
	CollateralValue <CollVal>	[1..1]	Amount	C1, C5	274
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		274
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		275

15.4.5.3.14.1 AssetNumber <AsstNb>

Presence: [0..1]

Definition: Register number of the collateral deposit assigned by the central counterparty.

Datatype: "Max35Text" on page 502

15.4.5.3.14.2 LetterOfCreditIdentification <LttrOfCdtId>

Presence: [0..1]

Definition: Unique identification of the letter of credit.

Datatype: "Max35Text" on page 502

15.4.5.3.14.3 LetterOfCreditAmount <LttrOfCdtAmt>

Presence: [0..1]

Definition: Amount of the letter/documentary credit.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

15.4.5.3.14.4 GuaranteeAmount <GrntAmt>

Presence: [0..1]

Definition: Amount of the bank guarantee.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

15.4.5.3.14.5 OtherTypeOfCollateral <OthrTpOfColl>*Presence:* [0..1]*Definition:* Description of the collateral and the amount.

OtherTypeOfCollateral <OthrTpOfColl> contains the following elements (see "OtherTypeOfCollateral2" on page 358 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Description <Desc>	[1..1]	Text		358
	Quantity <Qty>	[0..1]	±		358

15.4.5.3.14.6 CollateralOwnership <CollOwnrsh>*Presence:* [0..1]*Definition:* Indicates whether the collateral is proprietarily owned or client owned.

CollateralOwnership <CollOwnrsh> contains the following **CollateralOwnership3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]	Indicator		268
	ClientName <ClntNm>	[0..1]			268
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	269
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		269
Or}	NameAndAddress <NmAndAdr>	[1..1]			269
	Name <Nm>	[1..1]	Text		270
	Address <Adr>	[1..1]	±		270

15.4.5.3.14.6.1 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Indicates whether collateral is owned by the clearing member or not.*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 499):

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

15.4.5.3.14.6.2 ClientName <ClntNm>*Presence:* [0..1]*Definition:* Client that owns the collateral.

ClientName <CIntNm> contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	269
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		269
Or}	NameAndAddress <NmAndAdr>	[1..1]			269
	Name <Nm>	[1..1]	Text		270
	Address <Adr>	[1..1]	±		270

15.4.5.3.14.6.2.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

Impacted by: C3 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 498

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.

15.4.5.3.14.6.2.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

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

ProprietaryIdentification <PrtryId> contains the following elements (see "[GenericIdentification36](#)" on page 414 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		414
	Issuer <Issr>	[1..1]	Text		414
	SchemeName <SchmeNm>	[0..1]	Text		414

15.4.5.3.14.6.2.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

NameAndAddress <NmAndAdr> contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		270
	Address <Adr>	[1..1]	±		270

15.4.5.3.14.6.2.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: "Max70Text" on page 502

15.4.5.3.14.6.2.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see "PostalAddress2" on page 473 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		473
	PostCodeIdentification <PstCdId>	[1..1]	Text		473
	TownName <TwnNm>	[1..1]	Text		473
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		473
	Country <Ctry>	[1..1]	CodeSet	C3	474

15.4.5.3.14.7 IssueDate <IsseDt>

Presence: [0..1]

Definition: Date on which the collateral was issued.

IssueDate <IsseDt> contains one of the following elements (see "DateFormat14Choice" on page 408 for details)

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

15.4.5.3.14.8 ExpiryDate <XpryDt>

Presence: [0..1]

Definition: Date on which the collateral expires.

ExpiryDate <XpryDt> contains one of the following elements (see "DateFormat14Choice" on page 408 for details)

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

15.4.5.3.14.9 LimitedCoverageIndicator <LtdCvrgInd>

Presence: [0..1]

Definition: Indicates that the collateral posted in the clearing house covers the margin until a specific timeframe.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 499):

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

15.4.5.3.14.10 Issuer <Issr>

Presence: [0..1]

Definition: Party that issues the bank guarantee or letter of / documentary credit.

Issuer <Issr> contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	271
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		272
Or}	NameAndAddress <NmAndAdr>	[1..1]			272
	Name <Nm>	[1..1]	Text		272
	Address <Adr>	[1..1]	±		272

15.4.5.3.14.10.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

Impacted by: C3 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 498

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.

15.4.5.3.14.10.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

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

ProprietaryIdentification <PrtryId> contains the following elements (see "[GenericIdentification36](#)" on page 414 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		414
	Issuer <Issr>	[1..1]	Text		414
	SchemeName <SchmeNm>	[0..1]	Text		414

15.4.5.3.14.10.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

NameAndAddress <NmAndAdr> contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		272
	Address <Adr>	[1..1]	±		272

15.4.5.3.14.10.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: "[Max70Text](#)" on page 502

15.4.5.3.14.10.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see ["PostalAddress2"](#) on page 473 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		473
	PostCodeIdentification <PstCdd>	[1..1]	Text		473
	TownName <TwnNm>	[1..1]	Text		473
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		473
	Country <Ctry>	[1..1]	CodeSet	C3	474

15.4.5.3.14.11 BlockedQuantity <BlckdQty>

Presence: [0..1]

Definition: Quantity blocked by the central counterparty for any reasonable reason (for example for judicial reasons). In this case, the investor can not withdraw or distribute this collateral.

BlockedQuantity <BlckdQty> contains one of the following elements (see ["FinancialInstrumentQuantity1Choice"](#) on page 412 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		412
Or	FaceAmount <FaceAmt>	[1..1]	Amount		412
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		412

15.4.5.3.14.12 ValueDate <ValDt>

Presence: [0..1]

Definition: Valuation date of the collateral when it was taken as collateral.

Datatype: ["ISODate"](#) on page 497

15.4.5.3.14.13 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Exchange rate.

Datatype: ["BaseOneRate"](#) on page 500

15.4.5.3.14.14 MarketValue <MktVal>

Presence: [0..1]

Definition: Value of the collateral based on current market prices.

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

Datatype: ["ActiveCurrencyAndAmount"](#) on page 474

Constraints

- **ActiveCurrency**

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

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

15.4.5.3.14.15 Haircut <Hrcut>

Presence: [0..1]

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

Datatype: "PercentageRate" on page 500

15.4.5.3.14.16 CollateralValue <CollVal>

Presence: [1..1]

Definition: Value of the collateral after taking into account the haircut, if any.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

15.4.5.3.14.17 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

Definition: Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

SafekeepingPlace <SfkpgPlc> contains one of the following elements (see "SafekeepingPlaceFormat29Choice" on page 428 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			428
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		428
	Identification <Id>	[0..1]	Text		428
Or	Country <Ctry>	[1..1]	CodeSet	C3	429
Or	TypeAndIdentification <TpAndId>	[1..1]			429
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		429
	Identification <Id>	[1..1]	IdentifierSet	C2	429
Or}	Proprietary <Prtry>	[1..1]	±		430

15.4.5.3.14.18 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see "SecuritiesAccount19" on page 277 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		277
	Type <Tp>	[0..1]	±		277
	Name <Nm>	[0..1]	Text		277

15.4.6 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that can not 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 434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		435
	Envelope <Envlp>	[1..1]	(External Schema)		435

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.

16 Message Items Types

16.1 MessageComponents

16.1.1 Account

16.1.1.1 SecuritiesAccount19

Definition: Account to or from which a securities entry is made.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		277
	Type <Tp>	[0..1]	±		277
	Name <Nm>	[0..1]	Text		277

16.1.1.1.1 Identification <Id>

Presence: [1..1]

Definition: Unambiguous identification for the account between the account owner and the account servicer.

Datatype: "Max35Text" on page 502

16.1.1.1.2 Type <Tp>

Presence: [0..1]

Definition: Specifies the type of securities account.

Type <Tp> contains the following elements (see "GenericIdentification30" on page 413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		414
	Issuer <Issr>	[1..1]	Text		414
	SchemeName <SchmeNm>	[0..1]	Text		414

16.1.1.1.3 Name <Nm>

Presence: [0..1]

Definition: Description of the account.

Datatype: "Max70Text" on page 502

16.1.1.2 GenericAccountIdentification1

Definition: Information related to a generic account identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		278
	SchemeName <SchmeNm>	[0..1]			278
{Or	Code <Cd>	[1..1]	CodeSet		278
Or}	Proprietary <Prtry>	[1..1]	Text		278
	Issuer <Issr>	[0..1]	Text		278

16.1.1.2.1 Identification <Id>

Presence: [1..1]

Definition: Identification assigned by an institution.

Datatype: "Max34Text" on page 501

16.1.1.2.2 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Name of the identification scheme.

SchemeName <SchmeNm> contains one of the following **AccountSchemeName1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		278
Or}	Proprietary <Prtry>	[1..1]	Text		278

16.1.1.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: "ExternalAccountIdentification1Code" on page 488

16.1.1.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max35Text" on page 502

16.1.1.2.3 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 502

16.1.2 Account Identification

16.1.2.1 AccountIdentification4Choice

Definition: Specifies the unique identification of an account as assigned by the account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C11	279
Or}	Other <Othr>	[1..1]	±		279

16.1.2.1.1 IBAN <IBAN>

Presence: [1..1]

Definition: International Bank Account Number (IBAN) - identifier used internationally by financial institutions to uniquely identify the account of a customer. Further specifications of the format and content of the IBAN can be found in the standard ISO 13616 "Banking and related financial services - International Bank Account Number (IBAN)" version 1997-10-01, or later revisions.

Impacted by: C11 "IBAN"

Datatype: "IBAN2007Identifier" on page 498

Constraints

- IBAN

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

16.1.2.1.2 Other <Othr>

Presence: [1..1]

Definition: Unique identification of an account, as assigned by the account servicer, using an identification scheme.

Other <Othr> contains the following elements (see "[GenericAccountIdentification1](#)" on page 277 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		278
	SchemeName <SchmeNm>	[0..1]			278
{Or	Code <Cd>	[1..1]	CodeSet		278
Or}	Proprietary <Prtry>	[1..1]	Text		278
	Issuer <Issr>	[0..1]	Text		278

16.1.2.2 CollateralAccountIdentificationType3Choice

Definition: Specifies the identification of the collateral account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Type <Tp>	[1..1]	CodeSet		280
Or}	Proprietary <Prtry>	[1..1]	±		280

16.1.2.2.1 Type <Tp>

Presence: [1..1]

Definition: Indicates the type of collateral account expressed as a code.

Datatype: "CollateralAccountType1Code" on page 478

CodeName	Name	Definition
HOUS	House	Specifies that the account is used to post collateral that covers the exposure resulting from trades executed for either the clearing member or its subsidiaries.
CLIE	Client	Specifies that the account is used to post collateral that covers the exposure resulting from trades executed for the clearing member's customers.
LIPR	LiquidityProvider	Specifies that the account is used to post collateral that covers the exposure resulting from trades executed for liquidity providers (also known as market maker) activities.
MGIN	Margin	Specifies that the account is used to post collateral that covers the exposure resulting from trades executed for either the clearing member or its subsidiaries, or for the clearing member's customers.
DFLT	DefaultFund	Specifies that the account is used to post collateral that covers clearing member's default risk.

16.1.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the collateral account expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification36](#)" on page 414 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		414
	Issuer <Issr>	[1..1]	Text		414
	SchemeName <SchmeNm>	[0..1]	Text		414

16.1.2.3 CollateralAccountIdentificationType2Choice

Definition: Specifies the identification of the collateral account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Type <Tp>	[0..1]	CodeSet		281
Or}	Proprietary <Prtry>	[1..1]	±		281

16.1.2.3.1 Type <Tp>

Presence: [0..1]

Definition: Indicates the type of collateral account expressed as a code.

Datatype: "CollateralAccountType1Code" on page 478

CodeName	Name	Definition
HOUS	House	Specifies that the account is used to post collateral that covers the exposure resulting from trades executed for either the clearing member or its subsidiaries.
CLIE	Client	Specifies that the account is used to post collateral that covers the exposure resulting from trades executed for the clearing member's customers.
LIPR	LiquidityProvider	Specifies that the account is used to post collateral that covers the exposure resulting from trades executed for liquidity providers (also known as market maker) activities.
MGIN	Margin	Specifies that the account is used to post collateral that covers the exposure resulting from trades executed for either the clearing member or its subsidiaries, or for the clearing member's customers.
DFLT	DefaultFund	Specifies that the account is used to post collateral that covers clearing member's default risk.

16.1.2.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the collateral account expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification36](#)" on page 414 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		414
	Issuer <Issr>	[1..1]	Text		414
	SchemeName <SchmeNm>	[0..1]	Text		414

16.1.2.4 CollateralAccount3

Definition: Provides additional information on the collateral account of the party delivering/receiving the collateral.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		282
	Type <Tp>	[0..1]	±		282
	Name <Nm>	[0..1]	Text		282

16.1.2.4.1 Identification <Id>

Presence: [1..1]

Definition: Unique identification of the collateral account.

Datatype: "Max35Text" on page 502

16.1.2.4.2 Type <Tp>

Presence: [0..1]

Definition: Indicates the type of collateral account.

Type <Tp> contains one of the following elements (see "CollateralAccountIdentificationType3Choice" on page 279 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Type <Tp>	[1..1]	CodeSet		280
Or}	Proprietary <Prtry>	[1..1]	±		280

16.1.2.4.3 Name <Nm>

Presence: [0..1]

Definition: Name of the account. It provides an additional means of identification, and is designated by the account servicer in agreement with the account owner.

Datatype: "Max70Text" on page 502

16.1.2.5 CollateralAccount2

Definition: Provides additional information on the collateral account of the party delivering/receiving the collateral.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		282
	Type <Tp>	[0..1]	±		283
	Name <Nm>	[0..1]	Text		283

16.1.2.5.1 Identification <Id>

Presence: [1..1]

Definition: Unique identification of the collateral account.

Datatype: "Max35Text" on page 502

16.1.2.5.2 Type <Tp>*Presence:* [0..1]*Definition:* Indicates the type of collateral account.**Type <Tp>** contains one of the following elements (see "[CollateralAccountIdentificationType2Choice](#)" on page 280 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Type <Tp>	[0..1]	CodeSet		281
Or}	Proprietary <Prtry>	[1..1]	±		281

16.1.2.5.3 Name <Nm>*Presence:* [0..1]*Definition:* Name of the account. It provides an additional means of identification, and is designated by the account servicer in agreement with the account owner.*Datatype:* "[Max70Text](#)" on page 502**16.1.2.6 SubAccount5***Definition:* Business relationship between two entities; one entity is the account owner, the other entity is the account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		283
	Name <Nm>	[0..1]	Text		283
	Characteristic <Chrtc>	[0..1]	Text		283

16.1.2.6.1 Identification <Id>*Presence:* [1..1]*Definition:* Unique and unambiguous identification for the account between the account owner and the account servicer.*Datatype:* "[Max35Text](#)" on page 502**16.1.2.6.2 Name <Nm>***Presence:* [0..1]*Definition:* Name of the account. It provides an additional means of identification, and is designated by the account servicer in agreement with the account owner.*Datatype:* "[Max35Text](#)" on page 502**16.1.2.6.3 Characteristic <Chrtc>***Presence:* [0..1]*Definition:* Specifies additional properties of the account.*Datatype:* "[Max35Text](#)" on page 502

16.1.3 Amount

16.1.3.1 Result1

Definition: Summation of the call amounts either due to A or due to B.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DueToPartyA <DueToPtyA>	[0..1]	Amount	C1, C4	284
	DueToPartyB <DueToPtyB>	[0..1]	Amount	C1, C4	284
	AdditionalInformation <AddtlInf>	[0..1]	Text		285

16.1.3.1.1 DueToPartyA <DueToPtyA>

Presence: [0..1]

Definition: Amount payable by party B to party A.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.1.3.1.2 DueToPartyB <DueToPtyB>

Presence: [0..1]

Definition: Amount payable by party A to party B.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.1.3.1.3 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information related to the collateral that may be requested.

Datatype: "Max210Text" on page 501

16.1.3.2 AmountAndDirection20

Definition: Amount of money debited or credited on the books of an account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C6	285
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		285

16.1.3.2.1 Amount <Amt>

Presence: [1..1]

Definition: Total amount that needs to be settled.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 475

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.1.3.2.2 CreditDebitIndicator <CdtDbtInd>

Presence: [0..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: "CreditDebitCode" on page 483

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

16.1.4 Balance

16.1.4.1 CollateralBalance1

Definition: Provides details about the collateral held by party A and/or B.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HeldByPartyA <HeldByPtyA>	[1..1]	Amount	C1, C4	286
	HeldByPartyB <HeldByPtyB>	[1..1]	Amount	C1, C4	286

16.1.4.1.1 HeldByPartyA <HeldByPtyA>

Presence: [1..1]

Definition: Collateral currently held by party A.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.1.4.1.2 HeldByPartyB <HeldByPtyB>

Presence: [1..1]

Definition: Collateral currently held by party B.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.1.4.2 CollateralBalance1Choice

Definition: Choice to provide the collateral balance for the variation margin and the segregated independent amount, or the segregated independent amount only.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	TotalCollateral <TtlColl>	[1..1]	Amount	C1, C4	287
Or	CollateralDetails <CollDtls>	[1..1]			287
	VariationMargin <VartrnMrgn>	[1..1]	±		287
	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[0..1]	±		288
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]	±		288

16.1.4.2.1 TotalCollateral <TtlColl>

Presence: [1..1]

Definition: Collateral currently received (+)/delivered (-) in the base currency. This amount is after the haircut has been applied.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.1.4.2.2 CollateralDetails <CollDtls>

Presence: [1..1]

Definition: Provides details about the collateral held, in transit or that still needs to be agreed by both parties, for the variation margin and optionally the segregated independent amount.

CollateralDetails <CollDtls> contains the following **Collateral1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMargin <VartrnMrgn>	[1..1]	±		287
	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[0..1]	±		288

16.1.4.2.2.1 VariationMargin <VartrnMrgn>

Presence: [1..1]

Definition: Provides details about the collateral held, in transit or that still needs to be agreed by both parties, against the variation margin.

VariationMargin <VartnMrgn> contains the following elements (see "[MarginCollateral1](#)" on page 389 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HeldByPartyA <HeldByPtyA>	[0..1]	Amount	C1, C4	389
	HeldByPartyB <HeldByPtyB>	[0..1]	Amount	C1, C4	390
	PriorAgreedToPartyA <PrrAgrdToPtyA>	[0..1]	Amount	C1, C4	390
	PriorAgreedToPartyB <PrrAgrdToPtyB>	[0..1]	Amount	C1, C4	391
	InTransitToPartyA <InTrnstToPtyA>	[0..1]	Amount	C1, C4	391
	InTransitToPartyB <InTrnstToPtyB>	[0..1]	Amount	C1, C4	391

16.1.4.2.2.2 SegregatedIndependentAmount <SgrtdIndpdntAmt>

Presence: [0..1]

Definition: Provides details about the collateral held, in transit or that still needs to be agreed by both parties, against the segregated independent amount.

SegregatedIndependentAmount <SgrtdIndpdntAmt> contains the following elements (see "[MarginCollateral1](#)" on page 389 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HeldByPartyA <HeldByPtyA>	[0..1]	Amount	C1, C4	389
	HeldByPartyB <HeldByPtyB>	[0..1]	Amount	C1, C4	390
	PriorAgreedToPartyA <PrrAgrdToPtyA>	[0..1]	Amount	C1, C4	390
	PriorAgreedToPartyB <PrrAgrdToPtyB>	[0..1]	Amount	C1, C4	391
	InTransitToPartyA <InTrnstToPtyA>	[0..1]	Amount	C1, C4	391
	InTransitToPartyB <InTrnstToPtyB>	[0..1]	Amount	C1, C4	391

16.1.4.2.3 SegregatedIndependentAmount <SgrtdIndpdntAmt>

Presence: [1..1]

Definition: Provides details about the collateral held, in transit or that still needs to be agreed by both parties, against the segregated independent amount only.

SegregatedIndependentAmount <SgrtdIndpdntAmt> contains the following elements (see "MarginCollateral1" on page 389 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HeldByPartyA <HeldByPtyA>	[0..1]	Amount	C1, C4	389
	HeldByPartyB <HeldByPtyB>	[0..1]	Amount	C1, C4	390
	PriorAgreedToPartyA <PrrAgrdToPtyA>	[0..1]	Amount	C1, C4	390
	PriorAgreedToPartyB <PrrAgrdToPtyB>	[0..1]	Amount	C1, C4	391
	InTransitToPartyA <InTrnstToPtyA>	[0..1]	Amount	C1, C4	391
	InTransitToPartyB <InTrnstToPtyB>	[0..1]	Amount	C1, C4	391

16.1.5 Collateral

16.1.5.1 SecuritiesCollateral5

Definition: Provides details about the securities posted as collateral.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		289
	SecurityIdentification <SctyId>	[1..1]	±	C9, C10, C12, C13, C14	290
	MaturityDate <MtrtyDt>	[0..1]	±		291
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		291
	Quantity <Qty>	[1..1]	±		291
	Price <Pric>	[0..1]	±		291
	MarketValue <MktVal>	[0..1]	Amount	C1, C4	292
	Haircut <Hrcut>	[0..1]	Rate		292
	CollateralValue <CollVal>	[0..1]	Amount	C1, C4	292
	ValueDate <ValDt>	[0..1]	Date		292
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		293
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		293
	SettlementParameters <SttlmParams>	[0..1]	±		293

16.1.5.1.1 CollateralIdentification <CollId>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: "Max35Text" on page 502

16.1.5.1.2 SecurityIdentification <Sctyld>*Presence:* [1..1]*Definition:* Identification of a security.*Impacted by:* C9 "DescriptionPresenceRule", C10 "DescriptionUsageRule", C12 "ISINGuideline", C13 "ISINPresenceRule", C14 "OtherIdentificationPresenceRule"**SecurityIdentification <Sctyld>** contains the following elements (see "SecurityIdentification19" on page 410 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		411
	OtherIdentification <Othrlid>	[0..*]			411
	Identification <Id>	[1..1]	Text		411
	Suffix <Sfx>	[0..1]	Text		411
	Type <Tp>	[1..1]	±		411
	Description <Desc>	[0..1]	Text		411

Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

```
On Condition
  /OtherIdentification[*] is absent
Following Must be True
```

/ISIN Must be present
Or /Description Must be present

16.1.5.1.3 MaturityDate <MtrtyDt>

Presence: [0..1]

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

MaturityDate <MtrtyDt> contains one of the following elements (see "[DateAndDateTimeChoice](#)" on page 408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		408
Or}	DateTime <DtTm>	[1..1]	DateTime		408

16.1.5.1.4 LimitedCoverageIndicator <LtdCvrgInd>

Presence: [0..1]

Definition: Indicates that the collateral posted in the clearing house covers the margin until a specific timeframe.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 499):

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

16.1.5.1.5 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of securities collateral.

Quantity <Qty> contains one of the following elements (see "[FinancialInstrumentQuantity1Choice](#)" on page 412 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		412
Or	FaceAmount <FaceAmt>	[1..1]	Amount		412
Or}	AmortisedValue <AmtsVal>	[1..1]	Amount		412

16.1.5.1.6 Price <Pric>

Presence: [0..1]

Definition: Indicates the price of the security.

Price <Pric> contains the following elements (see "[Price2](#)" on page 446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		446
	Value <Val>	[1..1]	±		446

16.1.5.1.7 MarketValue <MktVal>

Presence: [0..1]

Definition: Value of the collateral based on current market prices.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.1.5.1.8 Haircut <Hrcut>

Presence: [0..1]

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

Datatype: "PercentageRate" on page 500

16.1.5.1.9 CollateralValue <CollVal>

Presence: [0..1]

Definition: Value of the collateral after taking into account the haircut.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.1.5.1.10 ValueDate <ValDt>

Presence: [0..1]

Definition: Valuation date of the securities taken as collateral.

Datatype: "ISODate" on page 497

16.1.5.1.11 SafekeepingAccount <SfkpgAcct>*Presence:* [0..1]*Definition:* Account to or from which a securities entry is made.**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 277 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		277
	Type <Tp>	[0..1]	±		277
	Name <Nm>	[0..1]	Text		277

16.1.5.1.12 SafekeepingPlace <SfkpgPlc>*Presence:* [1..1]*Definition:* Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).**SafekeepingPlace <SfkpgPlc>** contains one of the following elements (see "[SafekeepingPlaceFormat10Choice](#)" on page 449 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			450
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		450
	Identification <Id>	[0..1]	Text		450
Or	Country <Ctry>	[1..1]	CodeSet	C3	450
Or	TypeAndIdentification <TpAndId>	[1..1]			451
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		451
	Identification <Id>	[1..1]	IdentifierSet	C2	451
Or}	Proprietary <Prtry>	[1..1]	±		452

16.1.5.1.13 SettlementParameters <SttlmParams>*Presence:* [0..1]*Definition:* Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

SettlementParameters <SttlmParams> contains the following elements (see "SettlementDetails102" on page 452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[1..1]	DateTime		454
	SettlementParties <SttlmPties>	[0..1]			454
{Or	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]		C7	456
	Depository <Dpstry>	[1..1]	±		457
	Party1 <Pty1>	[1..1]			458
	PartyIdentification <PtyId>	[1..1]	±		458
	AccountIdentification <AcctId>	[0..1]	Text		458
	ProcessingIdentification <PrcgId>	[0..1]	Text		459
	ProcessingDate <PrcgDt>	[0..1]	±		459
	SubAccount <SubAcct>	[0..1]	±		459
	ContactPerson <CtctPrsn>	[0..1]	±		459
	Party2 <Pty2>	[0..1]			460
	Identification <Id>	[1..1]	±		460
	AlternateIdentification <AltrnId>	[0..1]			461
	IdentificationType <IdTp>	[1..1]			461
{Or	Code <Cd>	[1..1]	CodeSet		462
Or}	Proprietary <Prtry>	[1..1]	±		462
	Country <Ctry>	[1..1]	CodeSet	C3	462
	AlternateIdentification <AltrnId>	[1..1]	Text		463
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		463
	ProcessingIdentification <PrcgId>	[0..1]	Text		463
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	463
Or}	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]		C8	463
	Depository <Dpstry>	[1..1]	±		464
	Party1 <Pty1>	[1..1]			465
	PartyIdentification <PtyId>	[1..1]	±		465
	AccountIdentification <AcctId>	[0..1]	Text		465
	ProcessingIdentification <PrcgId>	[0..1]	Text		466
	ProcessingDate <PrcgDt>	[0..1]	±		466
	SubAccount <SubAcct>	[0..1]	±		466

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContactPerson <CtctPrsn>	[0..1]	±		466
	Party2 <Pty2>	[0..1]			467
	Identification <Id>	[1..1]	±		467
	AlternateIdentification <AltrnId>	[0..1]			468
	IdentificationType <IdTp>	[1..1]			468
{Or	Code <Cd>	[1..1]	CodeSet		469
Or}	Proprietary <Prtry>	[1..1]	±		469
	Country <Ctry>	[1..1]	CodeSet	C3	469
	AlternateIdentification <AltrnId>	[1..1]	Text		470
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		470
	ProcessingIdentification <PrctlId>	[0..1]	Text		470
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	470
	CollateralOwnership <CollOwnrsh>	[1..1]			470
	Proprietary <Prtry>	[1..1]	Indicator		471
	ClientName <ClntNm>	[0..1]	±		471

16.1.5.2 OtherCollateral7

Definition: Provides details about the letter of credit or bank guarantee, or other collateral, posted as collateral.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		296
	AssetNumber <AsstNb>	[0..1]	Text		296
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		296
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C1, C4	296
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C1, C4	297
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]	±		297
	IssueDate <IssDt>	[0..1]	±		298
	ExpiryDate <XpryDt>	[0..1]	±		298
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		298
	Issuer <Issr>	[0..1]	±		298
	ValueDate <ValDt>	[0..1]	Date		299
	ExchangeRate <XchgRate>	[0..1]	Rate		299
	MarketValue <MktVal>	[0..1]	Amount	C1, C4	299
	Haircut <Hrcut>	[0..1]	Rate		299
	CollateralValue <CollVal>	[1..1]	Amount	C1, C4	300
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		300
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		300

16.1.5.2.1 CollateralIdentification <CollId>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: "Max35Text" on page 502

16.1.5.2.2 AssetNumber <AsstNb>

Presence: [0..1]

Definition: Identifies the register number of the collateral deposit assigned by the central counterparty.

Datatype: "Max35Text" on page 502

16.1.5.2.3 LetterOfCreditIdentification <LtrOfCdtId>

Presence: [0..1]

Definition: Provides the unique identification of the letter of credit.

Datatype: "Max35Text" on page 502

16.1.5.2.4 LetterOfCreditAmount <LtrOfCdtAmt>

Presence: [0..1]

Definition: Amount of the letter/documentary credit.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.1.5.2.5 GuaranteeAmount <GrntAmt>

Presence: [0..1]

Definition: Amount of the bank guarantee.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.1.5.2.6 OtherTypeOfCollateral <OthrTpOfColl>

Presence: [0..1]

Definition: Provides a description and an amount of another type of collateral.

OtherTypeOfCollateral <OthrTpOfColl> contains the following elements (see "OtherTypeOfCollateral2" on page 358 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Description <Desc>	[1..1]	Text		358
	Quantity <Qty>	[0..1]	±		358

16.1.5.2.7 IssueDate <IsseDt>*Presence:* [0..1]*Definition:* Date on which the other collateral was issued.**IssueDate <IsseDt>** contains one of the following elements (see ["DateFormat14Choice"](#) on page 408 for details)

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

16.1.5.2.8 ExpiryDate <XpryDt>*Presence:* [0..1]*Definition:* Date on which the other collateral expires.**ExpiryDate <XpryDt>** contains one of the following elements (see ["DateFormat14Choice"](#) on page 408 for details)

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

16.1.5.2.9 LimitedCoverageIndicator <LtdCvrgInd>*Presence:* [0..1]*Definition:* Indicates that the collateral deposited in the clearing house covers the margin until a specific timeframe.*Datatype:* One of the following values must be used (see ["YesNoIndicator"](#) on page 499):

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

16.1.5.2.10 Issuer <Issr>*Presence:* [0..1]*Definition:* Party that issues the bank guarantee or letter of / documentary credit.

Issuer <Issr> contains one of the following elements (see "PartyIdentification100Choice" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	441
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		441
Or}	NameAndAddress <NmAndAdr>	[1..1]			441
	Name <Nm>	[1..1]	Text		441
	Address <Adr>	[1..1]	±		441

16.1.5.2.11 ValueDate <ValDt>

Presence: [0..1]

Definition: Valuation date of the other collateral when it was taken as collateral.

Datatype: "ISODate" on page 497

16.1.5.2.12 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Exchange rate.

Datatype: "BaseOneRate" on page 500

16.1.5.2.13 MarketValue <MktVal>

Presence: [0..1]

Definition: Value of the collateral based on current market prices.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.1.5.2.14 Haircut <Hrcut>

Presence: [0..1]

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

Datatype: "PercentageRate" on page 500

16.1.5.2.15 CollateralValue <CollVal>*Presence:* [1..1]*Definition:* Value of the collateral after taking into account the haircut, if any.*Impacted by:* C1 "ActiveCurrency", C4 "CurrencyAmount"*Datatype:* "ActiveCurrencyAndAmount" on page 474**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.1.5.2.16 SafekeepingPlace <SfkpgPlc>*Presence:* [0..1]

Definition: Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

SafekeepingPlace <SfkpgPlc> contains one of the following elements (see "SafekeepingPlaceFormat10Choice" on page 449 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			450
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		450
	Identification <Id>	[0..1]	Text		450
Or	Country <Ctry>	[1..1]	CodeSet	C3	450
Or	TypeAndIdentification <TpAndId>	[1..1]			451
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		451
	Identification <Id>	[1..1]	IdentifierSet	C2	451
Or}	Proprietary <Prtry>	[1..1]	±		452

16.1.5.2.17 SafekeepingAccount <SfkpgAcct>*Presence:* [0..1]*Definition:* Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see "[SecuritiesAccount19](#)" on page 277 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		277
	Type <Tp>	[0..1]	±		277
	Name <Nm>	[0..1]	Text		277

16.1.5.3 OtherCollateral5

Definition: Provides details about the letter of credit or bank guarantee, or other collateral, posted as collateral.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		301
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		301
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C1, C4	302
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C1, C4	302
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]	±		302
	IssueDate <IssDt>	[0..1]	±		303
	ExpiryDate <XpryDt>	[0..1]	±		303
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		303
	Issuer <Issr>	[0..1]	±		304
	ValueDate <ValDt>	[0..1]	Date		304
	ExchangeRate <XchgRate>	[0..1]	Rate		304
	MarketValue <MktVal>	[0..1]	Amount	C1, C4	304
	Haircut <Hrcut>	[0..1]	Rate		305
	CollateralValue <CollVal>	[1..1]	Amount	C1, C4	305
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		305
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		306

16.1.5.3.1 CollateralIdentification <CollId>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: "[Max35Text](#)" on page 502

16.1.5.3.2 LetterOfCreditIdentification <LtrOfCdtId>

Presence: [0..1]

Definition: Provides the unique identification of the letter of credit.

Datatype: "Max35Text" on page 502

16.1.5.3.3 LetterOfCreditAmount <LtrOfCdtAmt>

Presence: [0..1]

Definition: Amount of the letter/documentary credit.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.1.5.3.4 GuaranteeAmount <GrntAmt>

Presence: [0..1]

Definition: Amount of the bank guarantee.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.1.5.3.5 OtherTypeOfCollateral <OthrTpOfColl>

Presence: [0..1]

Definition: Provides a description and an amount of another type of collateral.

OtherTypeOfCollateral <OthrTpOfColl> contains the following elements (see "[OtherTypeOfCollateral2](#)" on page 358 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Description <Desc>	[1..1]	Text		358
	Quantity <Qty>	[0..1]	±		358

16.1.5.3.6 IssueDate <IsseDt>

Presence: [0..1]

Definition: Date on which the other collateral was issued.

IssueDate <IsseDt> contains one of the following elements (see "[DateFormat14Choice](#)" on page 408 for details)

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

16.1.5.3.7 ExpiryDate <XpryDt>

Presence: [0..1]

Definition: Date on which the other collateral expires.

ExpiryDate <XpryDt> contains one of the following elements (see "[DateFormat14Choice](#)" on page 408 for details)

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

16.1.5.3.8 LimitedCoverageIndicator <LtdCvrgInd>

Presence: [0..1]

Definition: Indicates that the collateral deposited in the clearing house covers the margin until a specific timeframe.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 499):

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

16.1.5.3.9 Issuer <Issr>*Presence:* [0..1]*Definition:* Party that issues the bank guarantee or letter of / documentary credit.**Issuer <Issr>** contains one of the following elements (see ["PartyIdentification100Choice"](#) on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	441
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		441
Or}	NameAndAddress <NmAndAdr>	[1..1]			441
	Name <Nm>	[1..1]	Text		441
	Address <Adr>	[1..1]	±		441

16.1.5.3.10 ValueDate <ValDt>*Presence:* [0..1]*Definition:* Valuation date of the other collateral when it was taken as collateral.*Datatype:* ["ISODate"](#) on page 497**16.1.5.3.11 ExchangeRate <XchgRate>***Presence:* [0..1]*Definition:* Exchange rate.*Datatype:* ["BaseOneRate"](#) on page 500**16.1.5.3.12 MarketValue <MktVal>***Presence:* [0..1]*Definition:* Value of the collateral based on current market prices.*Impacted by:* [C1 "ActiveCurrency"](#), [C4 "CurrencyAmount"](#)*Datatype:* ["ActiveCurrencyAndAmount"](#) on page 474**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.1.5.3.13 Haircut <Hrcut>*Presence:* [0..1]*Definition:* Haircut or valuation factor on the collateral expressed as a percentage.*Datatype:* "PercentageRate" on page 500**16.1.5.3.14 CollateralValue <CollVal>***Presence:* [1..1]*Definition:* Value of the collateral after taking into account the haircut, if any.*Impacted by:* C1 "ActiveCurrency", C4 "CurrencyAmount"*Datatype:* "ActiveCurrencyAndAmount" on page 474**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.1.5.3.15 SafekeepingPlace <SfkpgPlc>*Presence:* [0..1]

Definition: Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

SafekeepingPlace <SfkpgPlc> contains one of the following elements (see "SafekeepingPlaceFormat10Choice" on page 449 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			450
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		450
	Identification <Id>	[0..1]	Text		450
Or	Country <Ctry>	[1..1]	CodeSet	C3	450
Or	TypeAndIdentification <TpAndId>	[1..1]			451
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		451
	Identification <Id>	[1..1]	IdentifierSet	C2	451
Or}	Proprietary <Prtry>	[1..1]	±		452

16.1.5.3.16 SafekeepingAccount <SfkpgAcct>*Presence:* [0..1]*Definition:* Account to or from which a securities entry is made.**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 277 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		277
	Type <Tp>	[0..1]	±		277
	Name <Nm>	[0..1]	Text		277

16.1.5.4 CashCollateral5*Definition:* Provides details about the cash posted as collateral.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <Colld>	[0..1]	Text		306
	CashAccountIdentification <CshAcctId>	[0..1]	±		306
	AssetNumber <AsstNb>	[0..1]	Text		307
	DepositAmount <DpstAmt>	[0..1]	Amount	C1, C4	307
	DepositType <DpstTp>	[0..1]	CodeSet		307
	MaturityDate <MtrtyDt>	[0..1]	Date		307
	ValueDate <ValDt>	[0..1]	Date		308
	ExchangeRate <XchgRate>	[0..1]	Rate		308
	CollateralValue <CollVal>	[1..1]	Amount	C1, C4	308
	Haircut <Hrcut>	[0..1]	Rate		308

16.1.5.4.1 CollateralIdentification <Colld>*Presence:* [0..1]*Definition:* Provides the identification of the proposed collateral.*Datatype:* "[Max35Text](#)" on page 502**16.1.5.4.2 CashAccountIdentification <CshAcctId>***Presence:* [0..1]*Definition:* Provides the identification of the clearing member 's cash account.

CashAccountIdentification <CshAcctId> contains one of the following elements (see "AccountIdentification4Choice" on page 279 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C11	279
Or}	Other <Othr>	[1..1]	±		279

16.1.5.4.3 AssetNumber <AsstNb>

Presence: [0..1]

Definition: Identifies the register number of the collateral deposit assigned by the central counterparty.

Datatype: "Max35Text" on page 502

16.1.5.4.4 DepositAmount <DpstAmt>

Presence: [0..1]

Definition: Amount of the deposit.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.1.5.4.5 DepositType <DpstTp>

Presence: [0..1]

Definition: Specifies whether the deposit is fixed term or call/notice.

Datatype: "DepositType1Code" on page 483

CodeName	Name	Definition
FITE	FixedTerm	Specifies that it is a fixed term deposit.
CALL	Call	Specifies that it is a call/notice deposit.

16.1.5.4.6 MaturityDate <MtrtyDt>

Presence: [0..1]

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

Datatype: "ISODate" on page 497

16.1.5.4.7 ValueDate <ValDt>

Presence: [0..1]

Definition: Valuation date of the cash taken as collateral.

Datatype: "ISODate" on page 497

16.1.5.4.8 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Exchange rate.

Datatype: "BaseOneRate" on page 500

16.1.5.4.9 CollateralValue <CollVal>

Presence: [1..1]

Definition: Value of the collateral after taking into account the haircut.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.1.5.4.10 Haircut <Hrcut>

Presence: [0..1]

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

Datatype: "PercentageRate" on page 500

16.1.5.5 CashCollateral4

Definition: Provides details about the cash posted as collateral.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AssetNumber <AsstNb>	[0..1]	Text		309
	DepositAmount <DpstAmt>	[0..1]	Amount	C1, C4	309
	DepositType <DpstTp>	[0..1]	CodeSet		309
	BlockedAmount <BlckdAmt>	[0..1]	Amount	C1, C4	310
	MaturityDate <MtrtyDt>	[0..1]	Date		310
	ValueDate <ValDt>	[0..1]	Date		310
	ExchangeRate <XchgRate>	[0..1]	Rate		310
	CollateralValue <CollVal>	[1..1]	Amount	C1, C4	310
	Haircut <Hrcut>	[0..1]	Rate		311

16.1.5.5.1 AssetNumber <AsstNb>

Presence: [0..1]

Definition: Identifies the register number of the collateral deposit assigned by the central counterparty.

Datatype: "Max35Text" on page 502

16.1.5.5.2 DepositAmount <DpstAmt>

Presence: [0..1]

Definition: Amount of the deposit.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.1.5.5.3 DepositType <DpstTp>

Presence: [0..1]

Definition: Specifies whether the deposit is fixed term or call/notice.

Datatype: "DepositType1Code" on page 483

CodeName	Name	Definition
FITE	FixedTerm	Specifies that it is a fixed term deposit.
CALL	Call	Specifies that it is a call/notice deposit.

16.1.5.5.4 BlockedAmount <BlckdAmt>

Presence: [0..1]

Definition: Amount blocked by the central counterparty for any reasonable reason (for example for judicial reasons). In this case the investor can not withdraw or distribute this collateral.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.1.5.5.5 MaturityDate <MtrtyDt>

Presence: [0..1]

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

Datatype: "ISODate" on page 497

16.1.5.5.6 ValueDate <ValDt>

Presence: [0..1]

Definition: Valuation date of the cash taken as collateral.

Datatype: "ISODate" on page 497

16.1.5.5.7 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Exchange rate.

Datatype: "BaseOneRate" on page 500

16.1.5.5.8 CollateralValue <CollVal>

Presence: [1..1]

Definition: Value of the collateral after taking into account the haircut.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.1.5.5.9 Haircut <Hrcut>

Presence: [0..1]

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

Datatype: "PercentageRate" on page 500

16.1.5.6 SecuritiesCollateral8

Definition: Provides details about the securities posted as collateral.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		313
	SecurityIdentification <SctyId>	[1..1]	±	C9, C10, C12, C13, C14	314
	MaturityDate <MtrtyDt>	[0..1]	±		315
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		315
	Quantity <Qty>	[1..1]	±		315
	Price <Pric>	[0..1]	±		315
	MarketValue <MktVal>	[0..1]	Amount	C1, C4	316
	Haircut <Hrcut>	[0..1]	Rate		316
	CollateralValue <CollVal>	[0..1]	Amount	C1, C4	316
	ValueDate <ValDt>	[0..1]	Date		316
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		317
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		317
	SettlementParameters <SttlmParams>	[0..1]			317
	TradeDate <TradDt>	[1..1]	DateTime		319
	SettlementParties <SttlmPties>	[0..1]			319
{Or	DeliveringSettlementParties <DlvrgSttlmPties>	[1..1]		C7	321
	Depository <Dpstry>	[1..1]	±		322
	Party1 <Pty1>	[1..1]			323
	PartyIdentification <PtyId>	[1..1]	±		323
	AccountIdentification <AcctId>	[0..1]	Text		323
	ProcessingIdentification <PrctlId>	[0..1]	Text		324
	ProcessingDate <PrctlDt>	[0..1]	±		324
	SubAccount <SubAcct>	[0..1]	±		324
	ContactPerson <CtctPrsn>	[0..1]	±		324
	Party2 <Pty2>	[0..1]			325
	Identification <Id>	[1..1]	±		325
	AlternateIdentification <AltrnId>	[0..1]			326
	IdentificationType <IdTp>	[1..1]			326
{Or	Code <Cd>	[1..1]	CodeSet		327
Or}	Proprietary <Prtry>	[1..1]	±		327

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Country <Ctry>	[1..1]	CodeSet	C3	327
	AlternateIdentification <AltrnId>	[1..1]	Text		328
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		328
	ProcessingIdentification <PrcgId>	[0..1]	Text		328
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	328
Or}	ReceivingSettlementParties <RcvgSttlmPties>	[1..1]		C8	328
	Depository <Dpstry>	[1..1]	±		329
	Party1 <Pty1>	[1..1]			330
	PartyIdentification <PtyId>	[1..1]	±		330
	AccountIdentification <AcctId>	[0..1]	Text		330
	ProcessingIdentification <PrcgId>	[0..1]	Text		331
	ProcessingDate <PrcgDt>	[0..1]	±		331
	SubAccount <SubAcct>	[0..1]	±		331
	ContactPerson <CtctPrsn>	[0..1]	±		331
	Party2 <Pty2>	[0..1]			332
	Identification <Id>	[1..1]	±		332
	AlternateIdentification <AltrnId>	[0..1]			333
	IdentificationType <IdTp>	[1..1]			333
{Or	Code <Cd>	[1..1]	CodeSet		334
Or}	Proprietary <Prtry>	[1..1]	±		334
	Country <Ctry>	[1..1]	CodeSet	C3	334
	AlternateIdentification <AltrnId>	[1..1]	Text		335
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		335
	ProcessingIdentification <PrcgId>	[0..1]	Text		335
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	335
	CollateralOwnership <CollOwnrsh>	[1..1]			335
	Proprietary <Prtry>	[1..1]	Indicator		336
	ClientName <CIntNm>	[0..1]	±		336

16.1.5.6.1 CollateralIdentification <CollId>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: "Max35Text" on page 502

16.1.5.6.2 SecurityIdentification <Sctyld>

Presence: [1..1]

Definition: Identification of a security.

Impacted by: C9 "DescriptionPresenceRule", C10 "DescriptionUsageRule", C12 "ISINGuideline", C13 "ISINPresenceRule", C14 "OtherIdentificationPresenceRule"

SecurityIdentification <Sctyld> contains the following elements (see "SecurityIdentification19" on page 410 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		411
	OtherIdentification <OthrId>	[0..*]			411
	Identification <Id>	[1..1]	Text		411
	Suffix <Sfx>	[0..1]	Text		411
	Type <Tp>	[1..1]	±		411
	Description <Desc>	[0..1]	Text		411

Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

```
On Condition
  /OtherIdentification[*] is absent
```

Following Must be True
 /ISIN Must be present
 Or /Description Must be present

16.1.5.6.3 MaturityDate <MtrtyDt>

Presence: [0..1]

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

MaturityDate <MtrtyDt> contains one of the following elements (see "[DateAndDateTimeChoice](#)" on page 408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		408
Or}	DateTime <DtTm>	[1..1]	DateTime		408

16.1.5.6.4 LimitedCoverageIndicator <LtdCvrgInd>

Presence: [0..1]

Definition: Indicates that the collateral posted in the clearing house covers the margin until a specific timeframe.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 499):

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

16.1.5.6.5 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of securities collateral.

Quantity <Qty> contains one of the following elements (see "[FinancialInstrumentQuantity1Choice](#)" on page 412 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		412
Or	FaceAmount <FaceAmt>	[1..1]	Amount		412
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		412

16.1.5.6.6 Price <Pric>

Presence: [0..1]

Definition: Indicates the price of the security.

Price <Pric> contains the following elements (see "[Price2](#)" on page 446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		446
	Value <Val>	[1..1]	±		446

16.1.5.6.7 MarketValue <MktVal>

Presence: [0..1]

Definition: Value of the collateral based on current market prices.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.1.5.6.8 Haircut <Hrcut>

Presence: [0..1]

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

Datatype: "PercentageRate" on page 500

16.1.5.6.9 CollateralValue <CollVal>

Presence: [0..1]

Definition: Value of the collateral after taking into account the haircut.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.1.5.6.10 ValueDate <ValDt>

Presence: [0..1]

Definition: Valuation date of the securities taken as collateral.

Datatype: "ISODate" on page 497

16.1.5.6.11 SafekeepingAccount <SfkpgAcct>*Presence:* [0..1]*Definition:* Account to or from which a securities entry is made.**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 277 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		277
	Type <Tp>	[0..1]	±		277
	Name <Nm>	[0..1]	Text		277

16.1.5.6.12 SafekeepingPlace <SfkpgPlc>*Presence:* [1..1]*Definition:* Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).**SafekeepingPlace <SfkpgPlc>** contains one of the following elements (see "[SafekeepingPlaceFormat10Choice](#)" on page 449 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			450
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		450
	Identification <Id>	[0..1]	Text		450
Or	Country <Ctry>	[1..1]	CodeSet	C3	450
Or	TypeAndIdentification <TpAndId>	[1..1]			451
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		451
	Identification <Id>	[1..1]	IdentifierSet	C2	451
Or}	Proprietary <Prtry>	[1..1]	±		452

16.1.5.6.13 SettlementParameters <SttlmParams>*Presence:* [0..1]*Definition:* Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

SettlementParameters <SttlmParams> contains the following **SettlementDetails118** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[1..1]	DateTime		319
	SettlementParties <SttlmPties>	[0..1]			319
{Or	DeliveringSettlementParties <DlvrgSttlmPties>	[1..1]		C7	321
	Depository <Dpstry>	[1..1]	±		322
	Party1 <Pty1>	[1..1]			323
	PartyIdentification <PtyId>	[1..1]	±		323
	AccountIdentification <AcctId>	[0..1]	Text		323
	ProcessingIdentification <PrcgId>	[0..1]	Text		324
	ProcessingDate <PrcgDt>	[0..1]	±		324
	SubAccount <SubAcct>	[0..1]	±		324
	ContactPerson <CtctPrsn>	[0..1]	±		324
	Party2 <Pty2>	[0..1]			325
	Identification <Id>	[1..1]	±		325
	AlternateIdentification <AltrnId>	[0..1]			326
	IdentificationType <IdTp>	[1..1]			326
{Or	Code <Cd>	[1..1]	CodeSet		327
Or}	Proprietary <Prtry>	[1..1]	±		327
	Country <Ctry>	[1..1]	CodeSet	C3	327
	AlternateIdentification <AltrnId>	[1..1]	Text		328
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		328
	ProcessingIdentification <PrcgId>	[0..1]	Text		328
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	328
Or}	ReceivingSettlementParties <RcvgSttlmPties>	[1..1]		C8	328
	Depository <Dpstry>	[1..1]	±		329
	Party1 <Pty1>	[1..1]			330
	PartyIdentification <PtyId>	[1..1]	±		330
	AccountIdentification <AcctId>	[0..1]	Text		330
	ProcessingIdentification <PrcgId>	[0..1]	Text		331
	ProcessingDate <PrcgDt>	[0..1]	±		331
	SubAccount <SubAcct>	[0..1]	±		331
	ContactPerson <CtctPrsn>	[0..1]	±		331

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Party2 <Pty2>	[0..1]			332
	Identification <Id>	[1..1]	±		332
	AlternateIdentification <AltrnId>	[0..1]			333
	IdentificationType <IdTp>	[1..1]			333
{Or	Code <Cd>	[1..1]	CodeSet		334
Or}	Proprietary <Prtry>	[1..1]	±		334
	Country <Ctry>	[1..1]	CodeSet	C3	334
	AlternateIdentification <AltrnId>	[1..1]	Text		335
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		335
	ProcessingIdentification <PrctlId>	[0..1]	Text		335
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	335
	CollateralOwnership <CollOwnrsh>	[1..1]			335
	Proprietary <Prtry>	[1..1]	Indicator		336
	ClientName <ClntNm>	[0..1]	±		336

16.1.5.6.13.1 TradeDate <TradDt>

Presence: [1..1]

Definition: Indicates the date as known by the two parties to be used for matching purposes when settlement of securities occurs.

Datatype: "ISODatetime" on page 497

16.1.5.6.13.2 SettlementParties <SttlmPties>

Presence: [0..1]

Definition: Provides details on either the delivering or receiving settlement parties.

SettlementParties <SttlmPties> contains one of the following **SettlementParties7Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DeliveringSettlementParties <DlvrgSttlmPties>	[1..1]		C7	321
	Depository <Dpstry>	[1..1]	±		322
	Party1 <Pty1>	[1..1]			323
	PartyIdentification <Ptyld>	[1..1]	±		323
	AccountIdentification <Acctld>	[0..1]	Text		323
	ProcessingIdentification <Prcgld>	[0..1]	Text		324
	ProcessingDate <PrcgDt>	[0..1]	±		324
	SubAccount <SubAcct>	[0..1]	±		324
	ContactPerson <CtctPrsn>	[0..1]	±		324
	Party2 <Pty2>	[0..1]			325
	Identification <Id>	[1..1]	±		325
	AlternatIdentification <Altrnld>	[0..1]			326
	IdentificationType <IdTp>	[1..1]			326
{Or	Code <Cd>	[1..1]	CodeSet		327
Or}	Proprietary <Prtry>	[1..1]	±		327
	Country <Ctry>	[1..1]	CodeSet	C3	327
	AlternatIdentification <Altrnld>	[1..1]	Text		328
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		328
	ProcessingIdentification <Prcgld>	[0..1]	Text		328
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	328
Or}	ReceivingSettlementParties <RcvgSttlmPties>	[1..1]		C8	328
	Depository <Dpstry>	[1..1]	±		329
	Party1 <Pty1>	[1..1]			330
	PartyIdentification <Ptyld>	[1..1]	±		330
	AccountIdentification <Acctld>	[0..1]	Text		330
	ProcessingIdentification <Prcgld>	[0..1]	Text		331
	ProcessingDate <PrcgDt>	[0..1]	±		331
	SubAccount <SubAcct>	[0..1]	±		331
	ContactPerson <CtctPrsn>	[0..1]	±		331
	Party2 <Pty2>	[0..1]			332
	Identification <Id>	[1..1]	±		332

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AlternateIdentification <AltrnId>	[0..1]			333
	IdentificationType <IdTp>	[1..1]			333
{Or	Code <Cd>	[1..1]	CodeSet		334
Or}	Proprietary <Prtry>	[1..1]	±		334
	Country <Ctry>	[1..1]	CodeSet	C3	334
	AlternateIdentification <AltrnId>	[1..1]	Text		335
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		335
	ProcessingIdentification <PrctlId>	[0..1]	Text		335
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	335

16.1.5.6.13.2.1 DeliveringSettlementParties <DlvrgSttlmPties>

Presence: [1..1]

Definition: Chain of parties involved in the settlement of a transaction, including receipts and deliveries, book transfers, treasury deals, or other activities, resulting in the movement of a security or amount of money from one account to another.

Impacted by: C7 "DepositoryGuideline"

DeliveringSettlementParties <DlvrgSttlmPties> contains the following
DeliveringPartiesAndAccount15 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[1..1]	±		322
	Party1 <Pty1>	[1..1]			323
	PartyIdentification <PtyId>	[1..1]	±		323
	AccountIdentification <AcctId>	[0..1]	Text		323
	ProcessingIdentification <PrcgId>	[0..1]	Text		324
	ProcessingDate <PrcgDt>	[0..1]	±		324
	SubAccount <SubAcct>	[0..1]	±		324
	ContactPerson <CtctPrsn>	[0..1]	±		324
	Party2 <Pty2>	[0..1]			325
	Identification <Id>	[1..1]	±		325
	AlternateIdentification <AltrnId>	[0..1]			326
	IdentificationType <IdTp>	[1..1]			326
{Or	Code <Cd>	[1..1]	CodeSet		327
Or}	Proprietary <Prtry>	[1..1]	±		327
	Country <Ctry>	[1..1]	CodeSet	C3	327
	AlternateIdentification <AltrnId>	[1..1]	Text		328
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		328
	ProcessingIdentification <PrcgId>	[0..1]	Text		328
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	328

Constraints

- **DepositoryGuideline**

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

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

16.1.5.6.13.2.1.1 Depository <Dpstry>

Presence: [1..1]

Definition: First party in the settlement chain. In a plain vanilla settlement, it is the Central Securities Depository where the counterparty requests to receive the financial instrument or from where the counterparty delivers the financial instruments.

Depository <Dpstry> contains one of the following elements (see "[PartyIdentification102Choice](#)" on page 436 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	436
Or	NameAndAddress <NmAndAdr>	[1..1]	±		436
Or}	Country <Ctry>	[1..1]	CodeSet	C3	437

16.1.5.6.13.2.1.2 Party1 <Pty1>

Presence: [1..1]

Definition: Party that, in a settlement chain interacts with the depository.

Party1 <Pty1> contains the following **PartyIdentificationAndAccount126** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]	±		323
	AccountIdentification <AcctId>	[0..1]	Text		323
	ProcessingIdentification <PrcgId>	[0..1]	Text		324
	ProcessingDate <PrcgDt>	[0..1]	±		324
	SubAccount <SubAcct>	[0..1]	±		324
	ContactPerson <CtctPrsn>	[0..1]	±		324

16.1.5.6.13.2.1.2.1 PartyIdentification <PtyId>

Presence: [1..1]

Definition: Party that legally owns the account.

PartyIdentification <PtyId> contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	441
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		441
Or}	NameAndAddress <NmAndAdr>	[1..1]			441
	Name <Nm>	[1..1]	Text		441
	Address <Adr>	[1..1]	±		441

16.1.5.6.13.2.1.2.2 AccountIdentification <AcctId>

Presence: [0..1]

Definition: Identification of the account owned by the party.

Datatype: "[Max35Text](#)" on page 502

16.1.5.6.13.2.1.2.3 ProcessingIdentification <PrcgId>*Presence:* [0..1]*Definition:* Specifies the reference of the transaction at the party identified in the sequence.*Datatype:* "Max35Text" on page 502**16.1.5.6.13.2.1.2.4 ProcessingDate <PrcgDt>***Presence:* [0..1]*Definition:* Date and optionally the time, at which this transaction was processed by the party identified in this sequence.**ProcessingDate <PrcgDt>** contains one of the following elements (see "DateAndDateTimeChoice" on page 408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		408
Or}	DateTime <DtTm>	[1..1]	DateTime		408

16.1.5.6.13.2.1.2.5 SubAccount <SubAcct>*Presence:* [0..1]*Definition:* Business relationship between two entities; one entity is the account owner, the other entity is the account servicer.**SubAccount <SubAcct>** contains the following elements (see "SubAccount5" on page 283 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		283
	Name <Nm>	[0..1]	Text		283
	Characteristic <Chrtc>	[0..1]	Text		283

16.1.5.6.13.2.1.2.6 ContactPerson <CtctPrsn>*Presence:* [0..1]*Definition:* Contact person and contact information.

ContactPerson <CtctPrsn> contains the following elements (see "ContactIdentification2" on page 442 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		442
	GivenName <GvnNm>	[0..1]	Text		442
	Name <Nm>	[1..1]	Text		443
	PhoneNumber <PhneNb>	[0..1]	Text		443
	MobileNumber <MobNb>	[0..1]	Text		443
	FaxNumber <FaxNb>	[0..1]	Text		443
	EmailAddress <EmailAdr>	[0..1]	Text		443

16.1.5.6.13.2.1.3 Party2 <Pty2>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 1.

Party2 <Pty2> contains the following **PartyIdentificationAndAccount127** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		325
	AlternateIdentification <AltrnId>	[0..1]			326
	IdentificationType <IdTp>	[1..1]			326
{Or	Code <Cd>	[1..1]	CodeSet		327
Or}	Proprietary <Prtry>	[1..1]	±		327
	Country <Ctry>	[1..1]	CodeSet	C3	327
	AlternateIdentification <AltrnId>	[1..1]	Text		328
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		328
	ProcessingIdentification <PrctlId>	[0..1]	Text		328
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	328

16.1.5.6.13.2.1.3.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see "PartyIdentification101Choice" on page 437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C2	437
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		438
Or}	NameAndAddress <NmAndAdr>	[1..1]			438
	Name <Nm>	[1..1]	Text		438
	Address <Adr>	[0..1]			439
	AddressType <AdrTp>	[0..1]	CodeSet		439
	AddressLine <AdrLine>	[0..5]	Text		439
	StreetName <StrtNm>	[0..1]	Text		439
	BuildingNumber <BldgNb>	[0..1]	Text		440
	PostCode <PstCd>	[0..1]	Text		440
	TownName <TwnNm>	[0..1]	Text		440
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		440
	Country <Ctry>	[1..1]	CodeSet	C3	440

16.1.5.6.13.2.1.3.2 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following **AlternatePartyIdentification8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]			326
{Or	Code <Cd>	[1..1]	CodeSet		327
Or}	Proprietary <Prtry>	[1..1]	±		327
	Country <Ctry>	[1..1]	CodeSet	C3	327
	AlternateIdentification <AltrnId>	[1..1]	Text		328

16.1.5.6.13.2.1.3.2.1 IdentificationType <IdTp>

Presence: [1..1]

Definition: Specifies the type of alternate identification of the party identified.

IdentificationType <IdTp> contains one of the following **IdentificationType43Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		327
Or}	Proprietary <Prtry>	[1..1]	±		327

16.1.5.6.13.2.1.3.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Type of identification is defined using a code.

Datatype: "TypeOfIdentification2Code" on page 497

CodeName	Name	Definition
ARNU	AlienRegistrationNumber	Number assigned by a government agency to identify foreign nationals.
CHTY	TaxExemptIdentificationNumber	Number assigned to a tax exempt entity.
CORP	CorporateIdentification	Number assigned to a corporate entity.
FIIN	ForeignInvestmentIdentityNumber	Number assigned to a foreign investor (other than the alien number).
TXID	TaxIdentificationNumber	Number assigned by a tax authority to an entity.

16.1.5.6.13.2.1.3.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of identification is defined using a data source scheme.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification36](#)" on page 414 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		414
	Issuer <Issr>	[1..1]	Text		414
	SchemeName <SchmeNm>	[0..1]	Text		414

16.1.5.6.13.2.1.3.2.2 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government, occupying a particular territory.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 482

Constraints

- **Country**

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

16.1.5.6.13.2.1.3.2.3 AlternatIdentification <AltrnId>

Presence: [1..1]

Definition: Alternate identification for a party.

Datatype: "Max35Text" on page 502

16.1.5.6.13.2.1.3.3 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

Datatype: "Max35Text" on page 502

16.1.5.6.13.2.1.3.4 ProcessingIdentification <PrcgId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction for the party identified.

Datatype: "Max35Text" on page 502

16.1.5.6.13.2.1.3.5 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information regarding the party.

Impacted by: C3 "AdditonalDetailsGuideline"

AdditionalInformation <AddtlInf> contains the following elements (see "PartyTextInformation1" on page 435 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		435
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		436
	RegistrationDetails <RegnDtls>	[0..1]	Text		436

Constraints

- **AdditonalDetailsGuideline**

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

16.1.5.6.13.2.2 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [1..1]

Definition: Chain of parties involved in the settlement of a transaction, including receipts and deliveries, book transfers, treasury deals, or other activities, resulting in the movement of a security or amount of money from one account to another.

Impacted by: C8 "DepositoryGuideline"

ReceivingSettlementParties <RcvgSttlmPties> contains the following **ReceivingPartiesAndAccount15** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[1..1]	±		329
	Party1 <Pty1>	[1..1]			330
	PartyIdentification <PtyId>	[1..1]	±		330
	AccountIdentification <AcctId>	[0..1]	Text		330
	ProcessingIdentification <PrcgId>	[0..1]	Text		331
	ProcessingDate <PrcgDt>	[0..1]	±		331
	SubAccount <SubAcct>	[0..1]	±		331
	ContactPerson <CtctPrsn>	[0..1]	±		331
	Party2 <Pty2>	[0..1]			332
	Identification <Id>	[1..1]	±		332
	AlternateIdentification <AltrnId>	[0..1]			333
	IdentificationType <IdTp>	[1..1]			333
{Or	Code <Cd>	[1..1]	CodeSet		334
Or}	Proprietary <Prtry>	[1..1]	±		334
	Country <Ctry>	[1..1]	CodeSet	C3	334
	AlternateIdentification <AltrnId>	[1..1]	Text		335
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		335
	ProcessingIdentification <PrcgId>	[0..1]	Text		335
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	335

Constraints

- **DepositoryGuideline**

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

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

16.1.5.6.13.2.2.1 Depository <Dpstry>

Presence: [1..1]

Definition: First party in the settlement chain. In a plain vanilla settlement, it is the Central Securities Depository where the counterparty requests to receive the financial instrument or from where the counterparty delivers the financial instruments.

Depository <Dpstry> contains one of the following elements (see "[PartyIdentification102Choice](#)" on page 436 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	436
Or	NameAndAddress <NmAndAdr>	[1..1]	±		436
Or}	Country <Ctry>	[1..1]	CodeSet	C3	437

16.1.5.6.13.2.2.2 Party1 <Pty1>

Presence: [1..1]

Definition: Party that, in a settlement chain interacts with the depository.

Party1 <Pty1> contains the following **PartyIdentificationAndAccount126** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]	±		330
	AccountIdentification <AcctId>	[0..1]	Text		330
	ProcessingIdentification <PrcgId>	[0..1]	Text		331
	ProcessingDate <PrcgDt>	[0..1]	±		331
	SubAccount <SubAcct>	[0..1]	±		331
	ContactPerson <CtctPrsn>	[0..1]	±		331

16.1.5.6.13.2.2.2.1 PartyIdentification <PtyId>

Presence: [1..1]

Definition: Party that legally owns the account.

PartyIdentification <PtyId> contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	441
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		441
Or}	NameAndAddress <NmAndAdr>	[1..1]			441
	Name <Nm>	[1..1]	Text		441
	Address <Adr>	[1..1]	±		441

16.1.5.6.13.2.2.2.2 AccountIdentification <AcctId>

Presence: [0..1]

Definition: Identification of the account owned by the party.

Datatype: "[Max35Text](#)" on page 502

16.1.5.6.13.2.2.3 ProcessingIdentification <PrcgId>*Presence:* [0..1]*Definition:* Specifies the reference of the transaction at the party identified in the sequence.*Datatype:* "Max35Text" on page 502**16.1.5.6.13.2.2.4 ProcessingDate <PrcgDt>***Presence:* [0..1]*Definition:* Date and optionally the time, at which this transaction was processed by the party identified in this sequence.**ProcessingDate <PrcgDt>** contains one of the following elements (see "DateAndDateTimeChoice" on page 408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		408
Or}	DateTime <DtTm>	[1..1]	DateTime		408

16.1.5.6.13.2.2.5 SubAccount <SubAcct>*Presence:* [0..1]*Definition:* Business relationship between two entities; one entity is the account owner, the other entity is the account servicer.**SubAccount <SubAcct>** contains the following elements (see "SubAccount5" on page 283 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		283
	Name <Nm>	[0..1]	Text		283
	Characteristic <Chrtc>	[0..1]	Text		283

16.1.5.6.13.2.2.6 ContactPerson <CtctPrsn>*Presence:* [0..1]*Definition:* Contact person and contact information.

ContactPerson <CtctPrsn> contains the following elements (see "ContactIdentification2" on page 442 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		442
	GivenName <GvnNm>	[0..1]	Text		442
	Name <Nm>	[1..1]	Text		443
	PhoneNumber <PhneNb>	[0..1]	Text		443
	MobileNumber <MobNb>	[0..1]	Text		443
	FaxNumber <FaxNb>	[0..1]	Text		443
	EmailAddress <EmailAdr>	[0..1]	Text		443

16.1.5.6.13.2.2.3 Party2 <Pty2>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 1.

Party2 <Pty2> contains the following **PartyIdentificationAndAccount127** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		332
	AlternateIdentification <AltrnId>	[0..1]			333
	IdentificationType <IdTp>	[1..1]			333
{Or	Code <Cd>	[1..1]	CodeSet		334
Or}	Proprietary <Prtry>	[1..1]	±		334
	Country <Ctry>	[1..1]	CodeSet	C3	334
	AlternateIdentification <AltrnId>	[1..1]	Text		335
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		335
	ProcessingIdentification <PrcgId>	[0..1]	Text		335
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	335

16.1.5.6.13.2.2.3.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see "PartyIdentification101Choice" on page 437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C2	437
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		438
Or}	NameAndAddress <NmAndAdr>	[1..1]			438
	Name <Nm>	[1..1]	Text		438
	Address <Adr>	[0..1]			439
	AddressType <AdrTp>	[0..1]	CodeSet		439
	AddressLine <AdrLine>	[0..5]	Text		439
	StreetName <StrtNm>	[0..1]	Text		439
	BuildingNumber <BldgNb>	[0..1]	Text		440
	PostCode <PstCd>	[0..1]	Text		440
	TownName <TwnNm>	[0..1]	Text		440
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		440
	Country <Ctry>	[1..1]	CodeSet	C3	440

16.1.5.6.13.2.2.3.2 Alternateldentification <Altrnld>

Presence: [0..1]

Definition: Alternate identification for a party.

Alternateldentification <Altrnld> contains the following **AlternatePartyIdentification8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]			333
{Or	Code <Cd>	[1..1]	CodeSet		334
Or}	Proprietary <Prtry>	[1..1]	±		334
	Country <Ctry>	[1..1]	CodeSet	C3	334
	Alternateldentification <Altrnld>	[1..1]	Text		335

16.1.5.6.13.2.2.3.2.1 IdentificationType <IdTp>

Presence: [1..1]

Definition: Specifies the type of alternate identification of the party identified.

IdentificationType <IdTp> contains one of the following **IdentificationType43Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		334
Or}	Proprietary <Prtry>	[1..1]	±		334

16.1.5.6.13.2.2.3.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Type of identification is defined using a code.

Datatype: "TypeOfIdentification2Code" on page 497

CodeName	Name	Definition
ARNU	AlienRegistrationNumber	Number assigned by a government agency to identify foreign nationals.
CHTY	TaxExemptIdentificationNumber	Number assigned to a tax exempt entity.
CORP	CorporateIdentification	Number assigned to a corporate entity.
FIIN	ForeignInvestmentIdentityNumber	Number assigned to a foreign investor (other than the alien number).
TXID	TaxIdentificationNumber	Number assigned by a tax authority to an entity.

16.1.5.6.13.2.2.3.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of identification is defined using a data source scheme.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification36](#)" on page 414 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		414
	Issuer <Issr>	[1..1]	Text		414
	SchemeName <SchmeNm>	[0..1]	Text		414

16.1.5.6.13.2.2.3.2.2 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government, occupying a particular territory.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 482

Constraints

- **Country**

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

16.1.5.6.13.2.2.3.2.3 AlternatIdentification <AltrnId>

Presence: [1..1]

Definition: Alternate identification for a party.

Datatype: "Max35Text" on page 502

16.1.5.6.13.2.2.3.3 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

Datatype: "Max35Text" on page 502

16.1.5.6.13.2.2.3.4 ProcessingIdentification <PrcgId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction for the party identified.

Datatype: "Max35Text" on page 502

16.1.5.6.13.2.2.3.5 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information regarding the party.

Impacted by: C3 "AdditonalDetailsGuideline"

AdditionalInformation <AddtlInf> contains the following elements (see "PartyTextInformation1" on page 435 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		435
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		436
	RegistrationDetails <RegnDtls>	[0..1]	Text		436

Constraints

- **AdditonalDetailsGuideline**

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

16.1.5.6.13.3 CollateralOwnership <CollOwnrsh>

Presence: [1..1]

Definition: Indicates the collateral ownership.

CollateralOwnership <CollOwnrsh> contains the following **CollateralOwnership2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]	Indicator		336
	ClientName <CIntNm>	[0..1]	±		336

16.1.5.6.13.3.1 Proprietary <Prtry>

Presence: [1..1]

Definition: Indicates that the collateral is owned by the clearing member or not.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 499):

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

16.1.5.6.13.3.2 ClientName <CIntNm>

Presence: [0..1]

Definition: Indicates that the client owns the collateral.

ClientName <CIntNm> contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	441
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		441
Or}	NameAndAddress <NmAndAdr>	[1..1]			441
	Name <Nm>	[1..1]	Text		441
	Address <Adr>	[1..1]	±		441

16.1.5.7 SecuritiesCollateral7

Definition: Provides details about the securities posted as collateral.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <Colld>	[0..1]	Text		337
	AssetNumber <AsstNb>	[0..1]	Text		337
	SecurityIdentification <Sctyld>	[1..1]	±	C9, C10, C12, C13, C14	337
	MaturityDate <MtrtyDt>	[0..1]	±		338
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		339
	Quantity <Qty>	[1..1]	±		339
	Price <Pric>	[0..1]	±		339
	MarketValue <MktVal>	[0..1]	Amount	C1, C4	339
	Haircut <Hrcut>	[0..1]	Rate		340
	CollateralValue <CollVal>	[0..1]	Amount	C1, C4	340
	ValueDate <ValDt>	[0..1]	Date		340
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		340
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		341
	SettlementParameters <SttlmParams>	[0..1]	±		341

16.1.5.7.1 CollateralIdentification <Colld>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: "Max35Text" on page 502

16.1.5.7.2 AssetNumber <AsstNb>

Presence: [0..1]

Definition: Identifies the register number of the collateral deposit assigned by the central counterparty.

Datatype: "Max35Text" on page 502

16.1.5.7.3 SecurityIdentification <Sctyld>

Presence: [1..1]

Definition: Identification of a security.

Impacted by: C9 "DescriptionPresenceRule", C10 "DescriptionUsageRule", C12 "ISINGuideline", C13 "ISINPresenceRule", C14 "OtherIdentificationPresenceRule"

SecurityIdentification <Sctyld> contains the following elements (see "SecurityIdentification19" on page 410 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		411
	OtherIdentification <Othrld>	[0..*]			411
	Identification <Id>	[1..1]	Text		411
	Suffix <Sfx>	[0..1]	Text		411
	Type <Tp>	[1..1]	±		411
	Description <Desc>	[0..1]	Text		411

Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

16.1.5.7.4 MaturityDate <MtrtyDt>

Presence: [0..1]

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

MaturityDate <MtrtyDt> contains one of the following elements (see "[DateAndDateTimeChoice](#)" on page 408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		408
Or}	DateTime <DtTm>	[1..1]	DateTime		408

16.1.5.7.5 LimitedCoverageIndicator <LtdCvrgInd>

Presence: [0..1]

Definition: Indicates that the collateral posted in the clearing house covers the margin until a specific timeframe.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 499):

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

16.1.5.7.6 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of securities collateral.

Quantity <Qty> contains one of the following elements (see "[FinancialInstrumentQuantity1Choice](#)" on page 412 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		412
Or	FaceAmount <FaceAmt>	[1..1]	Amount		412
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		412

16.1.5.7.7 Price <Pric>

Presence: [0..1]

Definition: Indicates the price of the security.

Price <Pric> contains the following elements (see "[Price2](#)" on page 446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		446
	Value <Val>	[1..1]	±		446

16.1.5.7.8 MarketValue <MktVal>

Presence: [0..1]

Definition: Value of the collateral based on current market prices.

Impacted by: C1 "[ActiveCurrency](#)", C4 "[CurrencyAmount](#)"

Datatype: "[ActiveCurrencyAndAmount](#)" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.1.5.7.9 Haircut <Hrcut>

Presence: [0..1]

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

Datatype: "PercentageRate" on page 500

16.1.5.7.10 CollateralValue <CollVal>

Presence: [0..1]

Definition: Value of the collateral after taking into account the haircut.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.1.5.7.11 ValueDate <ValDt>

Presence: [0..1]

Definition: Valuation date of the securities taken as collateral.

Datatype: "ISODate" on page 497

16.1.5.7.12 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see "[SecuritiesAccount19](#)" on page 277 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		277
	Type <Tp>	[0..1]	±		277
	Name <Nm>	[0..1]	Text		277

16.1.5.7.13 SafekeepingPlace <SfkpgPlc>

Presence: [1..1]

Definition: Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

SafekeepingPlace <SfkpgPlc> contains one of the following elements (see "[SafekeepingPlaceFormat10Choice](#)" on page 449 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			450
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		450
	Identification <Id>	[0..1]	Text		450
Or	Country <Ctry>	[1..1]	CodeSet	C3	450
Or	TypeAndIdentification <TpAndId>	[1..1]			451
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		451
	Identification <Id>	[1..1]	IdentifierSet	C2	451
Or}	Proprietary <Prtry>	[1..1]	±		452

16.1.5.7.14 SettlementParameters <SttlmParams>

Presence: [0..1]

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

SettlementParameters <SttlmParams> contains the following elements (see "SettlementDetails102" on page 452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[1..1]	DateTime		454
	SettlementParties <SttlmPties>	[0..1]			454
{Or	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]		C7	456
	Depository <Dpstry>	[1..1]	±		457
	Party1 <Pty1>	[1..1]			458
	PartyIdentification <PtyId>	[1..1]	±		458
	AccountIdentification <AcctId>	[0..1]	Text		458
	ProcessingIdentification <PrcgId>	[0..1]	Text		459
	ProcessingDate <PrcgDt>	[0..1]	±		459
	SubAccount <SubAcct>	[0..1]	±		459
	ContactPerson <CtctPrsn>	[0..1]	±		459
	Party2 <Pty2>	[0..1]			460
	Identification <Id>	[1..1]	±		460
	AlternateIdentification <AltrnId>	[0..1]			461
	IdentificationType <IdTp>	[1..1]			461
{Or	Code <Cd>	[1..1]	CodeSet		462
Or}	Proprietary <Prtry>	[1..1]	±		462
	Country <Ctry>	[1..1]	CodeSet	C3	462
	AlternateIdentification <AltrnId>	[1..1]	Text		463
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		463
	ProcessingIdentification <PrcgId>	[0..1]	Text		463
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	463
Or}	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]		C8	463
	Depository <Dpstry>	[1..1]	±		464
	Party1 <Pty1>	[1..1]			465
	PartyIdentification <PtyId>	[1..1]	±		465
	AccountIdentification <AcctId>	[0..1]	Text		465
	ProcessingIdentification <PrcgId>	[0..1]	Text		466
	ProcessingDate <PrcgDt>	[0..1]	±		466
	SubAccount <SubAcct>	[0..1]	±		466

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContactPerson <CtctPrsn>	[0..1]	±		466
	Party2 <Pty2>	[0..1]			467
	Identification <Id>	[1..1]	±		467
	AlternateIdentification <AltrnId>	[0..1]			468
	IdentificationType <IdTp>	[1..1]			468
{Or	Code <Cd>	[1..1]	CodeSet		469
Or}	Proprietary <Prtry>	[1..1]	±		469
	Country <Ctry>	[1..1]	CodeSet	C3	469
	AlternateIdentification <AltrnId>	[1..1]	Text		470
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		470
	ProcessingIdentification <PrctlId>	[0..1]	Text		470
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	470
	CollateralOwnership <CollOwnrsh>	[1..1]			470
	Proprietary <Prtry>	[1..1]	Indicator		471
	ClientName <CIntNm>	[0..1]	±		471

16.1.6 Collateral Dispute

16.1.6.1 Dispute1

Definition: Provides the dispute details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		343
	DisputedAmount <DsptdAmt>	[1..1]	Amount	C1, C4	343
	DisputeDate <DsptDt>	[1..1]	Date		344

16.1.6.1.1 MarginCallRequestIdentification <MrgnCallReqId>

Presence: [1..1]

Definition: Unique identification for the margin call request.

Datatype: "Max35Text" on page 502

16.1.6.1.2 DisputedAmount <DsptdAmt>

Presence: [1..1]

Definition: Disputed amount.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.1.6.1.3 DisputeDate <DsptDt>

Presence: [1..1]

Definition: Date of dispute.

Datatype: "ISODate" on page 497

16.1.6.2 DisputeResolutionType2Choice

Definition: Choice between a code or a proprietary code as to the nature of the dispute about the collateral amount.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		344
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		345

16.1.6.2.1 Code <Cd>

Presence: [1..1]

Definition: Code to specify the type of dispute that is to be resolved regarding the disputed collateral amount.

Datatype: "DisputeResolutionType2Code" on page 484

CodeName	Name	Definition
RECO	ReconcileCollateral	Indicates that the disputed collateral amount should be confirmed through reconciliation of the collateral.
REEX	ReconcileExposure	Indicates that the disputed collateral amount should be confirmed through reconciliation of the exposure.
RETH	ReconcileThreshold	Indicates that the disputed collateral amount should be confirmed through reconciliation of the threshold.
RMTA	ReconcileMinimumTransferAmount	Indicates that the disputed collateral amount should be confirmed through reconciliation of the minimum transfer amount.

CodeName	Name	Definition
RERO	ReconcileRounding	Indicates that the disputed collateral amount should be confirmed through reconciliation of the rounding.
REVF	ReconcileValuationFrequency	Indicates that the disputed collateral amount should be confirmed through reconciliation of the valuation frequency.
RNIA	ReconcileNettedIndependentAmount	Indicates that the disputed collateral amount should be confirmed through reconciliation of the independent amount.

16.1.6.2.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

Definition: Proprietary identification of the type of dispute that is to be resolved regarding the disputed collateral amount.

ProprietaryIdentification <PrtryId> contains the following elements (see "[GenericIdentification30](#)" on page 413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		414
	Issuer <Issr>	[1..1]	Text		414
	SchemeName <SchmeNm>	[0..1]	Text		414

16.1.6.3 DisputeResolutionType1Choice

Definition: Choice between a code or a proprietary code as to the nature of the dispute about the collateral amount.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		345
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		346

16.1.6.3.1 Code <Cd>

Presence: [1..1]

Definition: Code to specify the type of dispute that is to be resolved regarding the disputed collateral amount.

Datatype: "[DisputeResolutionType1Code](#)" on page 483

CodeName	Name	Definition
RECO	ReconcileCollateral	Indicates that the disputed collateral amount should be confirmed through reconciliation of the collateral.
RMTA	ReconcileMinimumTransferAmount	Indicates that the disputed collateral amount should be confirmed through

CodeName	Name	Definition
		reconciliation of the minimum transfer amount.
RERO	ReconcileRounding	Indicates that the disputed collateral amount should be confirmed through reconciliation of the rounding.
REVF	ReconcileValuationFrequency	Indicates that the disputed collateral amount should be confirmed through reconciliation of the valuation frequency.
RESA	ReconcileSegregatedIndependentAmount	Indicates that the disputed collateral amount should be confirmed through reconciliation of the initial margin.

16.1.6.3.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

Definition: Proprietary identification of the type of dispute that is to be resolved regarding the disputed collateral amount.

ProprietaryIdentification <PrtryId> contains the following elements (see "[GenericIdentification30](#)" on page 413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		414
	Issuer <Issr>	[1..1]	Text		414
	SchemeName <SchmeNm>	[0..1]	Text		414

16.1.6.4 DisputeNotification1Choice

Definition: Provides the dispute notification details for the variation margin and the segregated independent amount, or the segregated independent amount only.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DisputeNotificationDetails <DsptNtfctnDtls>	[1..1]	±		346
Or}	SegregatedIndependentAmountDisputeDetails <SgrtdIndpdntAmtDsptDtls>	[1..1]	±		347

16.1.6.4.1 DisputeNotificationDetails <DsptNtfctnDtls>

Presence: [1..1]

Definition: Provides the dispute notification details for the variation margin and optionally the segregated independent amount.

DisputeNotificationDetails <DsptNtfctnDtls> contains the following elements (see "DisputeNotification1" on page 347 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMarginDispute <VartnMrgnDspt>	[1..1]			347
	DisputeDetails <DsptDtls>	[1..1]	±		348
	ResolutionTypeDetails <RslnTpDtls>	[0..*]	±		348
	SegregatedIndependentAmountDispute <SgrtdIndpdntAmtDspt>	[0..1]	±		348

16.1.6.4.2 SegregatedIndependentAmountDisputeDetails <SgrtdIndpdntAmtDsptDtls>

Presence: [1..1]

Definition: Provides the dispute notification details for the segregated independent amount only.

SegregatedIndependentAmountDisputeDetails <SgrtdIndpdntAmtDsptDtls> contains the following elements (see "SegregatedIndependentAmountDispute1" on page 431 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DisputeDetails <DsptDtls>	[1..1]	±		431
	DisputeResolutionType1Choice <DsptRslnTp1Chc>	[0..*]	±		432

16.1.6.5 DisputeNotification1

Definition: Provides the dispute notification details for the variation margin and optionally the segregated independent amount.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMarginDispute <VartnMrgnDspt>	[1..1]			347
	DisputeDetails <DsptDtls>	[1..1]	±		348
	ResolutionTypeDetails <RslnTpDtls>	[0..*]	±		348
	SegregatedIndependentAmountDispute <SgrtdIndpdntAmtDspt>	[0..1]	±		348

16.1.6.5.1 VariationMarginDispute <VartnMrgnDspt>

Presence: [1..1]

Definition: Provides the dispute notification details for the variation margin.

VariationMarginDispute <VartnMrgnDspt> contains the following **VariationMarginDispute1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DisputeDetails <DsptDtls>	[1..1]	±		348
	ResolutionTypeDetails <RslnTpDtls>	[0..*]	±		348

16.1.6.5.1.1 DisputeDetails <DsptDtls>*Presence:* [1..1]*Definition:* Details of the disputed instruction.**DisputeDetails <DsptDtls>** contains the following elements (see "Dispute1" on page 343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		343
	DisputedAmount <DsptdAmt>	[1..1]	Amount	C1, C4	343
	DisputeDate <DsptDt>	[1..1]	Date		344

16.1.6.5.1.2 ResolutionTypeDetails <RsltnTpDtls>*Presence:* [0..*]*Definition:* Specifies the type of dispute that is to be resolved regarding the disputed collateral amount.**ResolutionTypeDetails <RsltnTpDtls>** contains one of the following elements (see "DisputeResolutionType2Choice" on page 344 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		344
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		345

16.1.6.5.2 SegregatedIndependentAmountDispute <SgrtdIndpdntAmtDspt>*Presence:* [0..1]*Definition:* Provides the dispute notification details for the segregated independent amount.**SegregatedIndependentAmountDispute <SgrtdIndpdntAmtDspt>** contains the following elements (see "SegregatedIndependentAmountDispute1" on page 431 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DisputeDetails <DsptDtls>	[1..1]	±		431
	DisputeResolutionType1Choice <DsptRsltnTp1Chc>	[0..*]	±		432

16.1.7 Collateral Movement**16.1.7.1 CollateralMovement5Choice***Definition:* Provides the collateral movement direction that is a delivery and optionally a return, or a return only.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CollateralMovementDirection <CollMvmntDrctn>	[1..1]	±		349
Or}	Return <Rtr>	[1..1]			351
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		351
	MarginCallResponseIdentification <MrgnCallRspnId>	[0..1]	Text		352
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		352
	CollateralProposalResponseIdentification <CollPrpslRspnId>	[0..1]	Text		352
	SecuritiesCollateral <SctiesColl>	[0..*]	±		352
	CashCollateral <CshColl>	[0..*]			354
	CollateralIdentification <CollId>	[0..1]	Text		355
	CashAccountIdentification <CshAcctId>	[0..1]	±		355
	ReturnExcess <RtrXcss>	[0..1]	Indicator		355
	DepositAmount <DpstAmt>	[0..1]	Amount	C1, C4	355
	DepositType <DpstTp>	[0..1]	CodeSet		356
	MaturityDate <MtrtyDt>	[0..1]	Date		356
	ValueDate <ValDt>	[0..1]	Date		356
	ExchangeRate <XchgRate>	[0..1]	Rate		356
	CollateralValue <CollVal>	[1..1]	Amount	C1, C4	356
	Haircut <Hrcut>	[0..1]	Rate		357
	OtherCollateral <OthrColl>	[0..*]	±		357

16.1.7.1.1 CollateralMovementDirection <CollMvmntDrctn>

Presence: [1..1]

Definition: Provides the collateral movement direction that is a delivery and optionally a return.

CollateralMovementDirection <CollMvmntDrctn> contains the following elements (see "CollateralMovement11" on page 359 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Deliver <Dlvr>	[1..1]			361
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		361
	MarginCallResponseIdentification <MrgnCallRspnId>	[0..1]	Text		362
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		362
	CollateralProposalResponseIdentification <CollPrpslRspnId>	[0..1]	Text		362
	SecuritiesCollateral <SctiesColl>	[0..*]	±		362
	CashCollateral <CshColl>	[0..*]			364
	CollateralIdentification <CollId>	[0..1]	Text		365
	CashAccountIdentification <CshAcctId>	[0..1]	±		365
	DepositAmount <DpstAmt>	[0..1]	Amount	C1, C4	365
	DepositType <DpstTp>	[0..1]	CodeSet		366
	MaturityDate <MtrtyDt>	[0..1]	Date		366
	ValueDate <ValDt>	[0..1]	Date		366
	ExchangeRate <XchgRate>	[0..1]	Rate		366
	CollateralValue <CollVal>	[1..1]	Amount	C1, C4	366
	Haircut <Hrcut>	[0..1]	Rate		367
	OtherCollateral <OthrColl>	[0..*]	±		367
	Return <Rtr>	[0..1]			367
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		368
	MarginCallResponseIdentification <MrgnCallRspnId>	[0..1]	Text		368
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		368
	CollateralProposalResponseIdentification <CollPrpslRspnId>	[0..1]	Text		369
	SecuritiesCollateral <SctiesColl>	[0..*]	±		369
	CashCollateral <CshColl>	[0..*]			371
	CollateralIdentification <CollId>	[0..1]	Text		372
	CashAccountIdentification <CshAcctId>	[0..1]	±		372
	ReturnExcess <RtrXcss>	[0..1]	Indicator		372
	DepositAmount <DpstAmt>	[0..1]	Amount	C1, C4	372
	DepositType <DpstTp>	[0..1]	CodeSet		373

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MaturityDate <MtrtyDt>	[0..1]	Date		373
	ValueDate <ValDt>	[0..1]	Date		373
	ExchangeRate <XchgRate>	[0..1]	Rate		373
	CollateralValue <CollVal>	[1..1]	Amount	C1, C4	373
	Haircut <Hrcut>	[0..1]	Rate		374
	OtherCollateral <OthrColl>	[0..*]	±		374

16.1.7.1.2 Return <Rtr>

Presence: [1..1]

Definition: Provides the collateral movement direction that is a return only.

Return <Rtr> contains the following **Collateral17** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		351
	MarginCallResponseIdentification <MrgnCallRspnId>	[0..1]	Text		352
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		352
	CollateralProposalResponseIdentification <CollPrpslRspnId>	[0..1]	Text		352
	SecuritiesCollateral <ScitiesColl>	[0..*]	±		352
	CashCollateral <CshColl>	[0..*]			354
	CollateralIdentification <CollId>	[0..1]	Text		355
	CashAccountIdentification <CshAcctId>	[0..1]	±		355
	ReturnExcess <RtrXcss>	[0..1]	Indicator		355
	DepositAmount <DpstAmt>	[0..1]	Amount	C1, C4	355
	DepositType <DpstTp>	[0..1]	CodeSet		356
	MaturityDate <MtrtyDt>	[0..1]	Date		356
	ValueDate <ValDt>	[0..1]	Date		356
	ExchangeRate <XchgRate>	[0..1]	Rate		356
	CollateralValue <CollVal>	[1..1]	Amount	C1, C4	356
	Haircut <Hrcut>	[0..1]	Rate		357
	OtherCollateral <OthrColl>	[0..*]	±		357

16.1.7.1.2.1 MarginCallRequestIdentification <MrgnCallReqId>

Presence: [1..1]

Definition: Specifies the reference to the unambiguous identification of the margin call request.

Datatype: "Max35Text" on page 502

16.1.7.1.2.2 MarginCallResponseIdentification <MrgnCallRspnId>

Presence: [0..1]

Definition: Specifies the reference to the unambiguous identification of the margin call response.

Datatype: "Max35Text" on page 502

16.1.7.1.2.3 StandardSettlementInstructions <StdSttlmInstrs>

Presence: [0..1]

Definition: Specifies the standard settlement instructions.

Datatype: "Max140Text" on page 500

16.1.7.1.2.4 CollateralProposalResponseIdentification <CollPrpslRspnId>

Presence: [0..1]

Definition: Specifies the reference to the unambiguous identification of the collateral proposal response (in case of counter proposal).

Datatype: "Max35Text" on page 502

16.1.7.1.2.5 SecuritiesCollateral <SctiesColl>

Presence: [0..*]

Definition: Collateral type is securities.

SecuritiesCollateral <SctiesColl> contains the following elements (see "SecuritiesCollateral8" on page 311 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		313
	SecurityIdentification <SctyId>	[1..1]	±	C9, C10, C12, C13, C14	314
	MaturityDate <MtrtyDt>	[0..1]	±		315
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		315
	Quantity <Qty>	[1..1]	±		315
	Price <Pric>	[0..1]	±		315
	MarketValue <MktVal>	[0..1]	Amount	C1, C4	316
	Haircut <Hrcut>	[0..1]	Rate		316
	CollateralValue <CollVal>	[0..1]	Amount	C1, C4	316
	ValueDate <ValDt>	[0..1]	Date		316
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		317
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		317
	SettlementParameters <SttlmParams>	[0..1]			317
	TradeDate <TradDt>	[1..1]	DateTime		319
	SettlementParties <SttlmPties>	[0..1]			319
{Or	DeliveringSettlementParties <DlvrgSttlmPties>	[1..1]		C7	321
	Depository <Dpstry>	[1..1]	±		322
	Party1 <Pty1>	[1..1]			323
	PartyIdentification <PtyId>	[1..1]	±		323
	AccountIdentification <AcctId>	[0..1]	Text		323
	ProcessingIdentification <PrcgId>	[0..1]	Text		324
	ProcessingDate <PrcgDt>	[0..1]	±		324
	SubAccount <SubAcct>	[0..1]	±		324
	ContactPerson <CtctPrsn>	[0..1]	±		324
	Party2 <Pty2>	[0..1]			325
	Identification <Id>	[1..1]	±		325
	AlternateIdentification <AltrnId>	[0..1]			326
	IdentificationType <IdTp>	[1..1]			326
{Or	Code <Cd>	[1..1]	CodeSet		327

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Proprietary <Prtry>	[1..1]	±		327
	Country <Ctry>	[1..1]	CodeSet	C3	327
	AlternateIdentification <AltrnId>	[1..1]	Text		328
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		328
	ProcessingIdentification <PrcgId>	[0..1]	Text		328
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	328
Or}	ReceivingSettlementParties <RcvgSttlmPties>	[1..1]		C8	328
	Depository <Dpstry>	[1..1]	±		329
	Party1 <Pty1>	[1..1]			330
	PartyIdentification <PtyId>	[1..1]	±		330
	AccountIdentification <AcctId>	[0..1]	Text		330
	ProcessingIdentification <PrcgId>	[0..1]	Text		331
	ProcessingDate <PrcgDt>	[0..1]	±		331
	SubAccount <SubAcct>	[0..1]	±		331
	ContactPerson <CtctPrsn>	[0..1]	±		331
	Party2 <Pty2>	[0..1]			332
	Identification <Id>	[1..1]	±		332
	AlternateIdentification <AltrnId>	[0..1]			333
	IdentificationType <IdTp>	[1..1]			333
{Or	Code <Cd>	[1..1]	CodeSet		334
Or}	Proprietary <Prtry>	[1..1]	±		334
	Country <Ctry>	[1..1]	CodeSet	C3	334
	AlternateIdentification <AltrnId>	[1..1]	Text		335
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		335
	ProcessingIdentification <PrcgId>	[0..1]	Text		335
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	335
	CollateralOwnership <CollOwnrsh>	[1..1]			335
	Proprietary <Prtry>	[1..1]	Indicator		336
	ClientName <ClntNm>	[0..1]	±		336

16.1.7.1.2.6 CashCollateral <CshColl>

Presence: [0..*]

Definition: Collateral type is cash.

CashCollateral <CshColl> contains the following **CashCollateral2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		355
	CashAccountIdentification <CshAcctId>	[0..1]	±		355
	ReturnExcess <RtrXcss>	[0..1]	Indicator		355
	DepositAmount <DpstAmt>	[0..1]	Amount	C1, C4	355
	DepositType <DpstTp>	[0..1]	CodeSet		356
	MaturityDate <MtrtyDt>	[0..1]	Date		356
	ValueDate <ValDt>	[0..1]	Date		356
	ExchangeRate <XchgRate>	[0..1]	Rate		356
	CollateralValue <CollVal>	[1..1]	Amount	C1, C4	356
	Haircut <Hrcut>	[0..1]	Rate		357

16.1.7.1.2.6.1 CollateralIdentification <CollId>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: "Max35Text" on page 502

16.1.7.1.2.6.2 CashAccountIdentification <CshAcctId>

Presence: [0..1]

Definition: Provides the identification of the clearing member 's cash account.

CashAccountIdentification <CshAcctId> contains one of the following elements (see "AccountIdentification4Choice" on page 279 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C11	279
Or}	Other <Othr>	[1..1]	±		279

16.1.7.1.2.6.3 ReturnExcess <RtrXcss>

Presence: [0..1]

Definition: Indicates whether excess of cash should be returned or not.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 499):

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

16.1.7.1.2.6.4 DepositAmount <DpstAmt>

Presence: [0..1]

Definition: Amount of the deposit.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.1.7.1.2.6.5 DepositType <DpstTp>

Presence: [0..1]

Definition: Specifies whether the deposit is fixed term or call/notice.

Datatype: "DepositType1Code" on page 483

CodeName	Name	Definition
FITE	FixedTerm	Specifies that it is a fixed term deposit.
CALL	Call	Specifies that it is a call/notice deposit.

16.1.7.1.2.6.6 MaturityDate <MtrtyDt>

Presence: [0..1]

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

Datatype: "ISODate" on page 497

16.1.7.1.2.6.7 ValueDate <ValDt>

Presence: [0..1]

Definition: Valuation date of the cash taken as collateral.

Datatype: "ISODate" on page 497

16.1.7.1.2.6.8 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Exchange rate.

Datatype: "BaseOneRate" on page 500

16.1.7.1.2.6.9 CollateralValue <CollVal>

Presence: [1..1]

Definition: Value of the collateral after taking into account the haircut.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.1.7.1.2.6.10 Haircut <Hrcut>

Presence: [0..1]

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

Datatype: "PercentageRate" on page 500

16.1.7.1.2.7 OtherCollateral <OthrColl>

Presence: [0..*]

Definition: Collateral type is other than securities or cash for example letter of credit.

OtherCollateral <OthrColl> contains the following elements (see "OtherCollateral5" on page 301 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		301
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		301
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C1, C4	302
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C1, C4	302
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]	±		302
	IssueDate <IssDt>	[0..1]	±		303
	ExpiryDate <XpryDt>	[0..1]	±		303
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		303
	Issuer <Issr>	[0..1]	±		304
	ValueDate <ValDt>	[0..1]	Date		304
	ExchangeRate <XchgRate>	[0..1]	Rate		304
	MarketValue <MktVal>	[0..1]	Amount	C1, C4	304
	Haircut <Hrcut>	[0..1]	Rate		305
	CollateralValue <CollVal>	[1..1]	Amount	C1, C4	305
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		305
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		306

16.1.7.2 OtherTypeOfCollateral2

Definition: Allows to specify other collateral type by providing a description and the quantity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Description <Desc>	[1..1]	Text		358
	Quantity <Qty>	[0..1]	±		358

16.1.7.2.1 Description <Desc>

Presence: [1..1]

Definition: Provides details about the collateral.

Datatype: "Max140Text" on page 500

16.1.7.2.2 Quantity <Qty>

Presence: [0..1]

Definition: Quantity of other collateral.

Quantity <Qty> contains one of the following elements (see "[FinancialInstrumentQuantity1Choice](#)" on page 412 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		412
Or	FaceAmount <FaceAmt>	[1..1]	Amount		412
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		412

16.1.7.3 CollateralMovement11

Definition: Provides the collateral movement direction that is a delivery and optionally a return.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Deliver <Dlvr>	[1..1]			361
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		361
	MarginCallResponseIdentification <MrgnCallRspnId>	[0..1]	Text		362
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		362
	CollateralProposalResponseIdentification <CollPrpslRspnId>	[0..1]	Text		362
	SecuritiesCollateral <SctiesColl>	[0..*]	±		362
	CashCollateral <CshColl>	[0..*]			364
	CollateralIdentification <CollId>	[0..1]	Text		365
	CashAccountIdentification <CshAcctId>	[0..1]	±		365
	DepositAmount <DpstAmt>	[0..1]	Amount	C1, C4	365
	DepositType <DpstTp>	[0..1]	CodeSet		366
	MaturityDate <MtrtyDt>	[0..1]	Date		366
	ValueDate <ValDt>	[0..1]	Date		366
	ExchangeRate <XchgRate>	[0..1]	Rate		366
	CollateralValue <CollVal>	[1..1]	Amount	C1, C4	366
	Haircut <Hrcut>	[0..1]	Rate		367
	OtherCollateral <OthrColl>	[0..*]	±		367
	Return <Rtr>	[0..1]			367
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		368
	MarginCallResponseIdentification <MrgnCallRspnId>	[0..1]	Text		368
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		368
	CollateralProposalResponseIdentification <CollPrpslRspnId>	[0..1]	Text		369
	SecuritiesCollateral <SctiesColl>	[0..*]	±		369
	CashCollateral <CshColl>	[0..*]			371
	CollateralIdentification <CollId>	[0..1]	Text		372
	CashAccountIdentification <CshAcctId>	[0..1]	±		372
	ReturnExcess <RtrXcss>	[0..1]	Indicator		372
	DepositAmount <DpstAmt>	[0..1]	Amount	C1, C4	372
	DepositType <DpstTp>	[0..1]	CodeSet		373
	MaturityDate <MtrtyDt>	[0..1]	Date		373
	ValueDate <ValDt>	[0..1]	Date		373

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExchangeRate <XchgRate>	[0..1]	Rate		373
	CollateralValue <CollVal>	[1..1]	Amount	C1, C4	373
	Haircut <Hrcut>	[0..1]	Rate		374
	OtherCollateral <OthrColl>	[0..*]	±		374

16.1.7.3.1 Deliver <Dlvr>

Presence: [1..1]

Definition: Provides the collateral movement direction that is a delivery only.

Deliver <Dlvr> contains the following **Collateral16** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		361
	MarginCallResponseIdentification <MrgnCallRspnId>	[0..1]	Text		362
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		362
	CollateralProposalResponseIdentification <CollPrpslRspnId>	[0..1]	Text		362
	SecuritiesCollateral <SctiesColl>	[0..*]	±		362
	CashCollateral <CshColl>	[0..*]			364
	CollateralIdentification <CollId>	[0..1]	Text		365
	CashAccountIdentification <CshAcctId>	[0..1]	±		365
	DepositAmount <DpstAmt>	[0..1]	Amount	C1, C4	365
	DepositType <DpstTp>	[0..1]	CodeSet		366
	MaturityDate <MtrtyDt>	[0..1]	Date		366
	ValueDate <ValDt>	[0..1]	Date		366
	ExchangeRate <XchgRate>	[0..1]	Rate		366
	CollateralValue <CollVal>	[1..1]	Amount	C1, C4	366
	Haircut <Hrcut>	[0..1]	Rate		367
	OtherCollateral <OthrColl>	[0..*]	±		367

16.1.7.3.1.1 MarginCallRequestIdentification <MrgnCallReqId>

Presence: [1..1]

Definition: Specifies the reference to the unambiguous identification of the margin call request.

Datatype: "Max35Text" on page 502

16.1.7.3.1.2 MarginCallResponseIdentification <MrgnCallRspnId>

Presence: [0..1]

Definition: Specifies the reference to the unambiguous identification of the margin call response.

Datatype: "Max35Text" on page 502

16.1.7.3.1.3 StandardSettlementInstructions <StdSttlmInstrs>

Presence: [0..1]

Definition: Specifies the standard settlement instructions.

Datatype: "Max140Text" on page 500

16.1.7.3.1.4 CollateralProposalResponseIdentification <CollPrpslRspnId>

Presence: [0..1]

Definition: Specifies the reference to the unambiguous identification of the collateral proposal response (in case of counter proposal).

Datatype: "Max35Text" on page 502

16.1.7.3.1.5 SecuritiesCollateral <SctiesColl>

Presence: [0..*]

Definition: Collateral type is securities.

SecuritiesCollateral <SctiesColl> contains the following elements (see "SecuritiesCollateral8" on page 311 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		313
	SecurityIdentification <SctyId>	[1..1]	±	C9, C10, C12, C13, C14	314
	MaturityDate <MtrtyDt>	[0..1]	±		315
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		315
	Quantity <Qty>	[1..1]	±		315
	Price <Pric>	[0..1]	±		315
	MarketValue <MktVal>	[0..1]	Amount	C1, C4	316
	Haircut <Hrcut>	[0..1]	Rate		316
	CollateralValue <CollVal>	[0..1]	Amount	C1, C4	316
	ValueDate <ValDt>	[0..1]	Date		316
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		317
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		317
	SettlementParameters <SttlmParams>	[0..1]			317
	TradeDate <TradDt>	[1..1]	DateTime		319
	SettlementParties <SttlmPties>	[0..1]			319
{Or	DeliveringSettlementParties <DlvrgSttlmPties>	[1..1]		C7	321
	Depository <Dpstry>	[1..1]	±		322
	Party1 <Pty1>	[1..1]			323
	PartyIdentification <PtyId>	[1..1]	±		323
	AccountIdentification <AcctId>	[0..1]	Text		323
	ProcessingIdentification <PrcgId>	[0..1]	Text		324
	ProcessingDate <PrcgDt>	[0..1]	±		324
	SubAccount <SubAcct>	[0..1]	±		324
	ContactPerson <CtctPrsn>	[0..1]	±		324
	Party2 <Pty2>	[0..1]			325
	Identification <Id>	[1..1]	±		325
	AlternateIdentification <AltrnId>	[0..1]			326
	IdentificationType <IdTp>	[1..1]			326
{Or	Code <Cd>	[1..1]	CodeSet		327

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Proprietary <Prtry>	[1..1]	±		327
	Country <Ctry>	[1..1]	CodeSet	C3	327
	AlternateIdentification <AltrnId>	[1..1]	Text		328
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		328
	ProcessingIdentification <PrcgId>	[0..1]	Text		328
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	328
Or}	ReceivingSettlementParties <RcvgSttlmPties>	[1..1]		C8	328
	Depository <Dpstry>	[1..1]	±		329
	Party1 <Pty1>	[1..1]			330
	PartyIdentification <PtyId>	[1..1]	±		330
	AccountIdentification <AcctId>	[0..1]	Text		330
	ProcessingIdentification <PrcgId>	[0..1]	Text		331
	ProcessingDate <PrcgDt>	[0..1]	±		331
	SubAccount <SubAcct>	[0..1]	±		331
	ContactPerson <CtctPrsn>	[0..1]	±		331
	Party2 <Pty2>	[0..1]			332
	Identification <Id>	[1..1]	±		332
	AlternateIdentification <AltrnId>	[0..1]			333
	IdentificationType <IdTp>	[1..1]			333
{Or	Code <Cd>	[1..1]	CodeSet		334
Or}	Proprietary <Prtry>	[1..1]	±		334
	Country <Ctry>	[1..1]	CodeSet	C3	334
	AlternateIdentification <AltrnId>	[1..1]	Text		335
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		335
	ProcessingIdentification <PrcgId>	[0..1]	Text		335
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	335
	CollateralOwnership <CollOwnrsh>	[1..1]			335
	Proprietary <Prtry>	[1..1]	Indicator		336
	ClientName <ClntNm>	[0..1]	±		336

16.1.7.3.1.6 CashCollateral <CshColl>

Presence: [0..*]

Definition: Collateral type is cash.

CashCollateral <CshColl> contains the following **CashCollateral3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		365
	CashAccountIdentification <CshAcctId>	[0..1]	±		365
	DepositAmount <DpstAmt>	[0..1]	Amount	C1, C4	365
	DepositType <DpstTp>	[0..1]	CodeSet		366
	MaturityDate <MtrtyDt>	[0..1]	Date		366
	ValueDate <ValDt>	[0..1]	Date		366
	ExchangeRate <XchgRate>	[0..1]	Rate		366
	CollateralValue <CollVal>	[1..1]	Amount	C1, C4	366
	Haircut <Hrcut>	[0..1]	Rate		367

16.1.7.3.1.6.1 CollateralIdentification <CollId>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: "Max35Text" on page 502

16.1.7.3.1.6.2 CashAccountIdentification <CshAcctId>

Presence: [0..1]

Definition: Provides the identification of the clearing member 's cash account.

CashAccountIdentification <CshAcctId> contains one of the following elements (see "AccountIdentification4Choice" on page 279 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C11	279
Or}	Other <Othr>	[1..1]	±		279

16.1.7.3.1.6.3 DepositAmount <DpstAmt>

Presence: [0..1]

Definition: Amount of the deposit.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.1.7.3.1.6.4 DepositType <DpstTp>

Presence: [0..1]

Definition: Specifies whether the deposit is fixed term or call/notice.

Datatype: "DepositType1Code" on page 483

CodeName	Name	Definition
FITE	FixedTerm	Specifies that it is a fixed term deposit.
CALL	Call	Specifies that it is a call/notice deposit.

16.1.7.3.1.6.5 MaturityDate <MtrtyDt>

Presence: [0..1]

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

Datatype: "ISODate" on page 497

16.1.7.3.1.6.6 ValueDate <ValDt>

Presence: [0..1]

Definition: Valuation date of the cash taken as collateral.

Datatype: "ISODate" on page 497

16.1.7.3.1.6.7 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Exchange rate.

Datatype: "BaseOneRate" on page 500

16.1.7.3.1.6.8 CollateralValue <CollVal>

Presence: [1..1]

Definition: Value of the collateral after taking into account the haircut.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.1.7.3.1.6.9 Haircut <Hrcut>

Presence: [0..1]

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

Datatype: "PercentageRate" on page 500

16.1.7.3.1.7 OtherCollateral <OthrColl>

Presence: [0..*]

Definition: Collateral type is other than securities or cash for example letter of credit.

OtherCollateral <OthrColl> contains the following elements (see "OtherCollateral5" on page 301 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		301
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		301
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C1, C4	302
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C1, C4	302
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]	±		302
	IssueDate <IssDt>	[0..1]	±		303
	ExpiryDate <XpryDt>	[0..1]	±		303
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		303
	Issuer <Issr>	[0..1]	±		304
	ValueDate <ValDt>	[0..1]	Date		304
	ExchangeRate <XchgRate>	[0..1]	Rate		304
	MarketValue <MktVal>	[0..1]	Amount	C1, C4	304
	Haircut <Hrcut>	[0..1]	Rate		305
	CollateralValue <CollVal>	[1..1]	Amount	C1, C4	305
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		305
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		306

16.1.7.3.2 Return <Rtr>

Presence: [0..1]

Definition: Provides the collateral movement direction that is a return only.

Return <Rtr> contains the following **Collateral17** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		368
	MarginCallResponseIdentification <MrgnCallRspnId>	[0..1]	Text		368
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		368
	CollateralProposalResponseIdentification <CollPrpslRspnId>	[0..1]	Text		369
	SecuritiesCollateral <SctiesColl>	[0..*]	±		369
	CashCollateral <CshColl>	[0..*]			371
	CollateralIdentification <CollId>	[0..1]	Text		372
	CashAccountIdentification <CshAcctId>	[0..1]	±		372
	ReturnExcess <RtrXcss>	[0..1]	Indicator		372
	DepositAmount <DpstAmt>	[0..1]	Amount	C1, C4	372
	DepositType <DpstTp>	[0..1]	CodeSet		373
	MaturityDate <MtrtyDt>	[0..1]	Date		373
	ValueDate <ValDt>	[0..1]	Date		373
	ExchangeRate <XchgRate>	[0..1]	Rate		373
	CollateralValue <CollVal>	[1..1]	Amount	C1, C4	373
	Haircut <Hrcut>	[0..1]	Rate		374
	OtherCollateral <OthrColl>	[0..*]	±		374

16.1.7.3.2.1 MarginCallRequestIdentification <MrgnCallReqId>

Presence: [1..1]

Definition: Specifies the reference to the unambiguous identification of the margin call request.

Datatype: "Max35Text" on page 502

16.1.7.3.2.2 MarginCallResponseIdentification <MrgnCallRspnId>

Presence: [0..1]

Definition: Specifies the reference to the unambiguous identification of the margin call response.

Datatype: "Max35Text" on page 502

16.1.7.3.2.3 StandardSettlementInstructions <StdSttlmInstrs>

Presence: [0..1]

Definition: Specifies the standard settlement instructions.

Datatype: "Max140Text" on page 500

16.1.7.3.2.4 CollateralProposalResponseIdentification <CollPrpslRspnId>

Presence: [0..1]

Definition: Specifies the reference to the unambiguous identification of the collateral proposal response (in case of counter proposal).

Datatype: "Max35Text" on page 502

16.1.7.3.2.5 SecuritiesCollateral <SctiesColl>

Presence: [0..*]

Definition: Collateral type is securities.

SecuritiesCollateral <SctiesColl> contains the following elements (see "SecuritiesCollateral8" on page 311 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		313
	SecurityIdentification <SctyId>	[1..1]	±	C9, C10, C12, C13, C14	314
	MaturityDate <MtrtyDt>	[0..1]	±		315
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		315
	Quantity <Qty>	[1..1]	±		315
	Price <Pric>	[0..1]	±		315
	MarketValue <MktVal>	[0..1]	Amount	C1, C4	316
	Haircut <Hrcut>	[0..1]	Rate		316
	CollateralValue <CollVal>	[0..1]	Amount	C1, C4	316
	ValueDate <ValDt>	[0..1]	Date		316
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		317
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		317
	SettlementParameters <SttlmParams>	[0..1]			317
	TradeDate <TradDt>	[1..1]	DateTime		319
	SettlementParties <SttlmPties>	[0..1]			319
{Or	DeliveringSettlementParties <DlvrSttlmPties>	[1..1]		C7	321
	Depository <Dpstry>	[1..1]	±		322
	Party1 <Pty1>	[1..1]			323
	PartyIdentification <PtyId>	[1..1]	±		323
	AccountIdentification <AcctId>	[0..1]	Text		323
	ProcessingIdentification <PrcgId>	[0..1]	Text		324
	ProcessingDate <PrcgDt>	[0..1]	±		324
	SubAccount <SubAcct>	[0..1]	±		324
	ContactPerson <CtctPrsn>	[0..1]	±		324
	Party2 <Pty2>	[0..1]			325
	Identification <Id>	[1..1]	±		325
	AlternateIdentification <AltrnId>	[0..1]			326
	IdentificationType <IdTp>	[1..1]			326
{Or	Code <Cd>	[1..1]	CodeSet		327

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Proprietary <Prtry>	[1..1]	±		327
	Country <Ctry>	[1..1]	CodeSet	C3	327
	AlternateIdentification <Altrnld>	[1..1]	Text		328
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		328
	ProcessingIdentification <Prcgld>	[0..1]	Text		328
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	328
Or}	ReceivingSettlementParties <RcvgSttlmPties>	[1..1]		C8	328
	Depository <Dpstry>	[1..1]	±		329
	Party1 <Pty1>	[1..1]			330
	PartyIdentification <Ptyld>	[1..1]	±		330
	AccountIdentification <Acctld>	[0..1]	Text		330
	ProcessingIdentification <Prcgld>	[0..1]	Text		331
	ProcessingDate <PrcgDt>	[0..1]	±		331
	SubAccount <SubAcct>	[0..1]	±		331
	ContactPerson <CtctPrsn>	[0..1]	±		331
	Party2 <Pty2>	[0..1]			332
	Identification <ld>	[1..1]	±		332
	AlternateIdentification <Altrnld>	[0..1]			333
	IdentificationType <ldTp>	[1..1]			333
{Or	Code <Cd>	[1..1]	CodeSet		334
Or}	Proprietary <Prtry>	[1..1]	±		334
	Country <Ctry>	[1..1]	CodeSet	C3	334
	AlternateIdentification <Altrnld>	[1..1]	Text		335
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		335
	ProcessingIdentification <Prcgld>	[0..1]	Text		335
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	335
	CollateralOwnership <CollOwnrsh>	[1..1]			335
	Proprietary <Prtry>	[1..1]	Indicator		336
	ClientName <ClntNm>	[0..1]	±		336

16.1.7.3.2.6 CashCollateral <CshColl>

Presence: [0..*]

Definition: Collateral type is cash.

CashCollateral <CshColl> contains the following **CashCollateral2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		372
	CashAccountIdentification <CshAcctId>	[0..1]	±		372
	ReturnExcess <RtrXcss>	[0..1]	Indicator		372
	DepositAmount <DpstAmt>	[0..1]	Amount	C1, C4	372
	DepositType <DpstTp>	[0..1]	CodeSet		373
	MaturityDate <MtrtyDt>	[0..1]	Date		373
	ValueDate <ValDt>	[0..1]	Date		373
	ExchangeRate <XchgRate>	[0..1]	Rate		373
	CollateralValue <CollVal>	[1..1]	Amount	C1, C4	373
	Haircut <Hrcut>	[0..1]	Rate		374

16.1.7.3.2.6.1 CollateralIdentification <CollId>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: "Max35Text" on page 502

16.1.7.3.2.6.2 CashAccountIdentification <CshAcctId>

Presence: [0..1]

Definition: Provides the identification of the clearing member 's cash account.

CashAccountIdentification <CshAcctId> contains one of the following elements (see "AccountIdentification4Choice" on page 279 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C11	279
Or}	Other <Othr>	[1..1]	±		279

16.1.7.3.2.6.3 ReturnExcess <RtrXcss>

Presence: [0..1]

Definition: Indicates whether excess of cash should be returned or not.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 499):

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

16.1.7.3.2.6.4 DepositAmount <DpstAmt>

Presence: [0..1]

Definition: Amount of the deposit.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.1.7.3.2.6.5 DepositType <DpstTp>

Presence: [0..1]

Definition: Specifies whether the deposit is fixed term or call/notice.

Datatype: "DepositType1Code" on page 483

CodeName	Name	Definition
FITE	FixedTerm	Specifies that it is a fixed term deposit.
CALL	Call	Specifies that it is a call/notice deposit.

16.1.7.3.2.6.6 MaturityDate <MtrtyDt>

Presence: [0..1]

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

Datatype: "ISODate" on page 497

16.1.7.3.2.6.7 ValueDate <ValDt>

Presence: [0..1]

Definition: Valuation date of the cash taken as collateral.

Datatype: "ISODate" on page 497

16.1.7.3.2.6.8 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Exchange rate.

Datatype: "BaseOneRate" on page 500

16.1.7.3.2.6.9 CollateralValue <CollVal>

Presence: [1..1]

Definition: Value of the collateral after taking into account the haircut.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.1.7.3.2.6.10 Haircut <Hrcut>

Presence: [0..1]

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

Datatype: "PercentageRate" on page 500

16.1.7.3.2.7 OtherCollateral <OthrColl>

Presence: [0..*]

Definition: Collateral type is other than securities or cash for example letter of credit.

OtherCollateral <OthrColl> contains the following elements (see "OtherCollateral5" on page 301 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		301
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		301
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C1, C4	302
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C1, C4	302
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]	±		302
	IssueDate <IssDt>	[0..1]	±		303
	ExpiryDate <XpryDt>	[0..1]	±		303
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		303
	Issuer <Issr>	[0..1]	±		304
	ValueDate <ValDt>	[0..1]	Date		304
	ExchangeRate <XchgRate>	[0..1]	Rate		304
	MarketValue <MktVal>	[0..1]	Amount	C1, C4	304
	Haircut <Hrcut>	[0..1]	Rate		305
	CollateralValue <CollVal>	[1..1]	Amount	C1, C4	305
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		305
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		306

16.1.7.4 CollateralMovement10

Definition: Provides the agreed amount and the collateral movement direction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreedAmount <AgrdAmt>	[1..1]	Amount	C1, C4	375
	MovementDirection <MvmntDrctn>	[0..*]	±		376

16.1.7.4.1 AgreedAmount <AgrdAmt>

Presence: [1..1]

Definition: Provides the call amount that is agreed and that will result in a collateral movement.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.1.7.4.2 MovementDirection <MvmntDrctn>

Presence: [0..*]

Definition: Provides the collateral movement direction that is a delivery and optionally a return, or a return only.

MovementDirection <MvmntDrctn> contains one of the following elements (see "CollateralMovement5Choice" on page 348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CollateralMovementDirection <CollMvmntDrctn>	[1..1]	±		349
Or}	Return <Rtr>	[1..1]			351
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		351
	MarginCallResponseIdentification <MrgnCallRspnId>	[0..1]	Text		352
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		352
	CollateralProposalResponseIdentification <CollPrpslRspnId>	[0..1]	Text		352
	SecuritiesCollateral <SctiesColl>	[0..*]	±		352
	CashCollateral <CshColl>	[0..*]			354
	CollateralIdentification <CollId>	[0..1]	Text		355
	CashAccountIdentification <CshAcctId>	[0..1]	±		355
	ReturnExcess <RtrXcss>	[0..1]	Indicator		355
	DepositAmount <DpstAmt>	[0..1]	Amount	C1, C4	355
	DepositType <DpstTp>	[0..1]	CodeSet		356
	MaturityDate <MtrtyDt>	[0..1]	Date		356
	ValueDate <ValDt>	[0..1]	Date		356
	ExchangeRate <XchgRate>	[0..1]	Rate		356
	CollateralValue <CollVal>	[1..1]	Amount	C1, C4	356
	Haircut <Hrcut>	[0..1]	Rate		357
	OtherCollateral <OthrColl>	[0..*]	±		357

16.1.7.5 CollateralMovement9

Definition: Specifies the type of collateral that will be delivered and the date to be reported.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralType <CollTp>	[1..1]	CodeSet		377
	Date <Dt>	[0..1]	Date		378

16.1.7.5.1 CollateralType <CollTp>

Presence: [1..1]

Definition: Specifies the type of collateral.

Datatype: "CollateralType1Code" on page 481

CodeName	Name	Definition
CASH	Cash	Collateral type is cash.
SECU	Securities	Collateral type is securities.
LCRE	LetterOfCredit	Instrument issued by a bank substituting its name and credit standing for that of its customer. A letter of credit is a written undertaking of the bank, issued for the account of a customer (the applicant), to honour a demand for payment, upon the beneficiary's compliance with the terms and conditions set forth in the undertaking.
OTHR	Other	Other assets that could be used as collateral.

16.1.7.5.2 Date <Dt>

Presence: [0..1]

Definition: Date by which the collateral movement must be executed.

Datatype: "ISODate" on page 497

16.1.8 Collateral Proposal

16.1.8.1 CollateralProposal5Choice

Definition: Provides details about the proposal for the variation margin and optionally the segregated independent amount, or the segregated independent amount only.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CollateralProposalDetails <CollPrpslDtls>	[1..1]	±		378
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]	±		378

16.1.8.1.1 CollateralProposalDetails <CollPrpslDtls>

Presence: [1..1]

Definition: Provides details about the proposal for the variation margin and optionally the segregated independent amount.

CollateralProposalDetails <CollPrpslDtls> contains the following elements (see "CollateralProposal6" on page 388 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMargin <VartrnMrgn>	[1..1]	±		388
	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[0..1]	±		389

16.1.8.1.2 SegregatedIndependentAmount <SgrtdIndpdntAmt>

Presence: [1..1]

Definition: Provides details about the proposal for the segregated independent amount.

SegregatedIndependentAmount <SgrtdIndpdntAmt> contains the following elements (see "CollateralMovement10" on page 375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreedAmount <AgrdAmt>	[1..1]	Amount	C1, C4	375
	MovementDirection <MvmntDrctn>	[0..*]	±		376

16.1.8.2 SecuritiesCollateralResponse1

Definition: Provides more details on the response such as the response type, the collateral identification, and optionally further details in case of rejection.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <Colld>	[0..1]	Text		379
	AssetNumber <AsstNb>	[0..1]	Text		379
	ResponseType <RspnTp>	[1..1]	CodeSet		379
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		380
	RejectionInformation <RjctnInf>	[0..1]	Text		380

Constraints

- **ProposalRejectionRule**

If ResponseType equals "Rejected" then RejectionReason must be present or RejectionInformation must be present. Both RejectionReason and RejectionInformation may be present.

```
On Condition
  /ResponseType is equal to value 'Rejected'
Following Must be True
  /RejectionReason Must be present
Or
  /RejectionInformation Must be present
```

16.1.8.2.1 CollateralIdentification <Colld>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: "Max35Text" on page 502

16.1.8.2.2 AssetNumber <AsstNb>

Presence: [0..1]

Definition: Identifies the register number of the collateral deposit assigned by the central counterparty.

Datatype: "Max35Text" on page 502

16.1.8.2.3 ResponseType <RspnTp>

Presence: [1..1]

Definition: Specifies the status of the collateral proposal.

Datatype: "Status4Code" on page 496

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

16.1.8.2.4 RejectionReason <RjctnRsn>

Presence: [0..1]

Definition: Specifies the reason why the instruction/cancellation request has a rejected status.

Datatype: "RejectionReasonV021Code" on page 494

CodeName	Name	Definition
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
EVNM	UnrecognisedIdentification	Unrecognised event number.
UKWN	UnknownSymbol	Financial instrument's symbol has not been recognized.
ICOL	InsufficientCollateral	Insufficient collateral proposed.
CONL	ConcentrationLimitExceeded	Concentration limit was exceeded.
ELIG	NonEligibleSecurity	Security is not eligible.
INID	InvalidIdentification	Instruction contains an invalid message identification, identification is unknown.
OTHR	Other	Other. See Narrative.

16.1.8.2.5 RejectionInformation <RjctnInf>

Presence: [0..1]

Definition: Additional information regarding why the collateral proposal has a rejected status.

Datatype: "Max35Text" on page 502

16.1.8.3 CashCollateralResponse2

Definition: Provides more details on the response such as the response type, the collateral identification, and optionally further details in case of rejection.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ResponseType <RspnTp>	[1..1]	CodeSet		381
	CollateralIdentification <Colld>	[0..1]	Text		381
	AssetNumber <AsstNb>	[0..1]	Text		381
	CashAccountIdentification <CshAcctId>	[0..1]	±		381
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		381
	RejectionInformation <RjctnInf>	[0..1]	Text		382

Constraints

- **ProposalRejectionRule**

If ResponseType equals "Rejected" then RejectionReason must be present or RejectionInformation must be present. Both RejectionReason and RejectionInformation may be present.

On Condition

/ResponseType is equal to value 'Rejected'

Following Must be True

/RejectionReason Must be present

16.1.8.3.1 ResponseType <RspnTp>

Presence: [1..1]

Definition: Specifies the status of the collateral proposal.

Datatype: "Status4Code" on page 496

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

16.1.8.3.2 CollateralIdentification <CollId>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: "Max35Text" on page 502

16.1.8.3.3 AssetNumber <AsstNb>

Presence: [0..1]

Definition: Identifies the register number of the collateral deposit assigned by the central counterparty.

Datatype: "Max35Text" on page 502

16.1.8.3.4 CashAccountIdentification <CshAcctId>

Presence: [0..1]

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

CashAccountIdentification <CshAcctId> contains one of the following elements (see "AccountIdentification4Choice" on page 279 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C11	279
Or}	Other <Othr>	[1..1]	±		279

16.1.8.3.5 RejectionReason <RjctnRsn>

Presence: [0..1]

Definition: Specifies the reason why the instruction/cancellation request has a rejected status.

Datatype: "RejectionReasonV021Code" on page 494

CodeName	Name	Definition
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
EVNM	UnrecognisedIdentification	Unrecognised event number.
UKWN	UnknownSymbol	Financial instrument's symbol has not been recognized.
ICOL	InsufficientCollateral	Insufficient collateral proposed.
CONL	ConcentrationLimitExceeded	Concentration limit was exceeded.
ELIG	NonEligibleSecurity	Security is not eligible.
INID	InvalidIdentification	Instruction contains an invalid message identification, identification is unknown.
OTHR	Other	Other. See Narrative.

16.1.8.3.6 RejectionInformation <RjctnInf>

Presence: [0..1]

Definition: Additional information regarding why the collateral proposal has a rejected status.

Datatype: "Max35Text" on page 502

16.1.8.4 OtherCollateralResponse2

Definition: Provides more details on the response such as the response type, the collateral identification, and optionally further details in case of rejection.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ResponseType <RspnTp>	[1..1]	CodeSet		382
	CollateralIdentification <Colld>	[0..1]	Text		383
	AssetNumber <AsstNb>	[0..1]	Text		383
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		383
	RejectionInformation <RjctnInf>	[0..1]	Text		383

Constraints

- **ProposalRejectionRule**

If ResponseType equals "Rejected" then RejectionReason must be present or RejectionInformation must be present. Both RejectionReason and RejectionInformation may be present.

On Condition

/ResponseType is equal to value 'Rejected'

Following Must be True

/RejectionReason Must be present

16.1.8.4.1 ResponseType <RspnTp>

Presence: [1..1]

Definition: Specifies the status of the collateral proposal.

Datatype: "Status4Code" on page 496

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

16.1.8.4.2 CollateralIdentification <CollId>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: "Max35Text" on page 502

16.1.8.4.3 AssetNumber <AsstNb>

Presence: [0..1]

Definition: Identifies the register number of the collateral deposit assigned by the central counterparty.

Datatype: "Max35Text" on page 502

16.1.8.4.4 RejectionReason <RjctnRsn>

Presence: [0..1]

Definition: Specifies the reason why the instruction/cancellation request has a rejected status.

Datatype: "RejectionReasonV021Code" on page 494

CodeName	Name	Definition
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
EVNM	UnrecognisedIdentification	Unrecognised event number.
UKWN	UnknownSymbol	Financial instrument's symbol has not been recognized.
ICOL	InsufficientCollateral	Insufficient collateral proposed.
CONL	ConcentrationLimitExceeded	Concentration limit was exceeded.
ELIG	NonEligibleSecurity	Security is not eligible.
INID	InvalidIdentification	Instruction contains an invalid message identification, identification is unknown.
OTHR	Other	Other. See Narrative.

16.1.8.4.5 RejectionInformation <RjctnInf>

Presence: [0..1]

Definition: Additional information regarding why the collateral proposal has a rejected status.

Datatype: "Max35Text" on page 502

16.1.8.5 CollateralResponse2

Definition: Provides additional information on the collateral proposal(s), that is either in cash, securities or other types.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesCollateralResponse <SctiesCollRspn>	[0..*]	±	C5	384
	CashCollateralResponse <CshCollRspn>	[0..*]	±	C6	384
	OtherCollateralResponse <OthrCollRspn>	[0..*]	±	C7	385

Constraints

- **CollateralResponsePresenceRule**

CashCollateralResponse or SecuritiesCollateralResponse or OtherCollateralResponse must be present at least once.

Following Must be True

/CashCollateralResponse[*] Must be present

Or /SecuritiesCollateralResponse[*] Must be present

Or /OtherCollateralResponse[*] Must be present

16.1.8.5.1 SecuritiesCollateralResponse <SctiesCollRspn>

Presence: [0..*]

Definition: Provides details on the securities collateral proposal.

Impacted by: C5 "ProposalRejectionRule"

SecuritiesCollateralResponse <SctiesCollRspn> contains the following elements (see "SecuritiesCollateralResponse1" on page 379 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		379
	AssetNumber <AsstNb>	[0..1]	Text		379
	ResponseType <RspnTp>	[1..1]	CodeSet		379
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		380
	RejectionInformation <RjctnInf>	[0..1]	Text		380

Constraints

- **ProposalRejectionRule**

If ResponseType equals "Rejected" then RejectionReason must be present or RejectionInformation must be present. Both RejectionReason and RejectionInformation may be present.

On Condition

/ResponseType is equal to value 'Rejected'

Following Must be True

/RejectionReason Must be present

Or /RejectionInformation Must be present

16.1.8.5.2 CashCollateralResponse <CshCollRspn>

Presence: [0..*]

Definition: Provides details on the cash collateral proposal.

Impacted by: C6 "ProposalRejectionRule"

CashCollateralResponse <CshCollRspn> contains the following elements (see "CashCollateralResponse2" on page 380 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ResponseType <RspnTp>	[1..1]	CodeSet		381
	CollateralIdentification <CollId>	[0..1]	Text		381
	AssetNumber <AsstNb>	[0..1]	Text		381
	CashAccountIdentification <CshAcctId>	[0..1]	±		381
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		381
	RejectionInformation <RjctnInf>	[0..1]	Text		382

Constraints

- **ProposalRejectionRule**

If ResponseType equals "Rejected" then RejectionReason must be present or RejectionInformation must be present. Both RejectionReason and RejectionInformation may be present.

On Condition
 /ResponseType is equal to value 'Rejected'
 Following Must be True
 /RejectionReason Must be present

16.1.8.5.3 OtherCollateralResponse <OthrCollRspn>

Presence: [0..*]

Definition: Provides details on other collateral proposal.

Impacted by: C7 "ProposalRejectionRule"

OtherCollateralResponse <OthrCollRspn> contains the following elements (see "OtherCollateralResponse2" on page 382 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ResponseType <RspnTp>	[1..1]	CodeSet		382
	CollateralIdentification <CollId>	[0..1]	Text		383
	AssetNumber <AsstNb>	[0..1]	Text		383
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		383
	RejectionInformation <RjctnInf>	[0..1]	Text		383

Constraints

- **ProposalRejectionRule**

If ResponseType equals "Rejected" then RejectionReason must be present or RejectionInformation must be present. Both RejectionReason and RejectionInformation may be present.

On Condition
 /ResponseType is equal to value 'Rejected'

Following Must be True
/RejectionReason Must be present

16.1.8.6 CollateralProposalResponseType3

Definition: Provides details on the response for a collateral proposal.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralProposalIdentification <CollPrpslId>	[1..1]	Text		386
	Type <Tp>	[1..1]	CodeSet		386
	Response <Rspn>	[1..1]	±	C2	386

16.1.8.6.1 CollateralProposalIdentification <CollPrpslId>

Presence: [1..1]

Definition: Unique identifier for a collateral proposal.

Datatype: "Max35Text" on page 502

16.1.8.6.2 Type <Tp>

Presence: [1..1]

Definition: Indicates whether the collateral proposal is an initial or a counter proposal.

Datatype: "CollateralProposalResponse1Code" on page 479

CodeName	Name	Definition
INPR	InitialProposal	Indicates that the collateral proposal response is an initial proposal.
COPR	CounterProposal	Indicates that the collateral proposal response is a counter proposal.

16.1.8.6.3 Response <Rspn>

Presence: [1..1]

Definition: Provides response details for each of the proposed collateral pieces.

Impacted by: C2 "CollateralResponsePresenceRule"

Response <Rspn> contains the following elements (see "CollateralResponse2" on page 383 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesCollateralResponse <SctiesCollRspn>	[0..*]	±	C5	384
	CashCollateralResponse <CshCollRspn>	[0..*]	±	C6	384
	OtherCollateralResponse <OthrCollRspn>	[0..*]	±	C7	385

Constraints

- **CollateralResponsePresenceRule**

CashCollateralResponse or SecuritiesCollateralResponse or OtherCollateralResponse must be present at least once.

Following Must be True

/CashCollateralResponse[*] Must be present
 Or /SecuritiesCollateralResponse[*] Must be present
 Or /OtherCollateralResponse[*] Must be present

16.1.8.7 CollateralProposalResponse3Choice

Definition: Provides the collateral proposal response for the variation margin and the segregated independent amount, or the segregated independent amount only.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CollateralProposal <CollPrpsl>	[1..1]	±		387
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]	±		387

16.1.8.7.1 CollateralProposal <CollPrpsl>

Presence: [1..1]

Definition: Provides the collateral proposal response for the variation margin and optionally the segregated independent amount.

CollateralProposal <CollPrpsl> contains the following elements (see "[CollateralProposalResponse3](#)" on page 387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMargin <VartrnMrgn>	[1..1]	±		388
	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[0..1]	±		388

16.1.8.7.2 SegregatedIndependentAmount <SgrtdIndpdntAmt>

Presence: [1..1]

Definition: Provides the collateral proposal response for the segregated independent amount only.

SegregatedIndependentAmount <SgrtdIndpdntAmt> contains the following elements (see "[CollateralProposalResponseType3](#)" on page 386 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralProposalIdentification <CollPrpslId>	[1..1]	Text		386
	Type <Tp>	[1..1]	CodeSet		386
	Response <Rspn>	[1..1]	±	C2	386

16.1.8.8 CollateralProposalResponse3

Definition: Provides the collateral proposal response for the variation margin and optionally the segregated independent amount.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMargin <VartnMrgn>	[1..1]	±		388
	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[0..1]	±		388

16.1.8.8.1 VariationMargin <VartnMrgn>

Presence: [1..1]

Definition: Provides the collateral proposal response for the variation margin.

VariationMargin <VartnMrgn> contains the following elements (see "CollateralProposalResponseType3" on page 386 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralProposalIdentification <CollPrpsId>	[1..1]	Text		386
	Type <Tp>	[1..1]	CodeSet		386
	Response <Rspn>	[1..1]	±	C2	386

16.1.8.8.2 SegregatedIndependentAmount <SgrtdIndpdntAmt>

Presence: [0..1]

Definition: Provides the collateral proposal response for the segregated independent amount.

SegregatedIndependentAmount <SgrtdIndpdntAmt> contains the following elements (see "CollateralProposalResponseType3" on page 386 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralProposalIdentification <CollPrpsId>	[1..1]	Text		386
	Type <Tp>	[1..1]	CodeSet		386
	Response <Rspn>	[1..1]	±	C2	386

16.1.8.9 CollateralProposal6

Definition: Provides details about the proposal for the variation margin and optionally the segregated independent amount.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMargin <VartnMrgn>	[1..1]	±		388
	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[0..1]	±		389

16.1.8.9.1 VariationMargin <VartnMrgn>

Presence: [1..1]

Definition: Provides details about the proposal for the variation margin.

VariationMargin <VartnMrgn> contains the following elements (see "[CollateralMovement10](#)" on page 375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreedAmount <AgrdAmt>	[1..1]	Amount	C1, C4	375
	MovementDirection <MvmntDrctn>	[0..*]	±		376

16.1.8.9.2 SegregatedIndependentAmount <SgrtdIndpdntAmt>

Presence: [0..1]

Definition: Provides details about the proposal for the segregated independent amount.

SegregatedIndependentAmount <SgrtdIndpdntAmt> contains the following elements (see "[CollateralMovement10](#)" on page 375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreedAmount <AgrdAmt>	[1..1]	Amount	C1, C4	375
	MovementDirection <MvmntDrctn>	[0..*]	±		376

16.1.9 Current Collateral

16.1.9.1 MarginCollateral1

Definition: Provides details about the collateral held, in transit or that still needs to be agreed by both parties.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HeldByPartyA <HeldByPtyA>	[0..1]	Amount	C1, C4	389
	HeldByPartyB <HeldByPtyB>	[0..1]	Amount	C1, C4	390
	PriorAgreedToPartyA <PrrAgrdToPtyA>	[0..1]	Amount	C1, C4	390
	PriorAgreedToPartyB <PrrAgrdToPtyB>	[0..1]	Amount	C1, C4	391
	InTransitToPartyA <InTrnstToPtyA>	[0..1]	Amount	C1, C4	391
	InTransitToPartyB <InTrnstToPtyB>	[0..1]	Amount	C1, C4	391

16.1.9.1.1 HeldByPartyA <HeldByPtyA>

Presence: [0..1]

Definition: Post haircut market value of all margin collateral held by party A.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.1.9.1.2 HeldByPartyB <HeldByPtyB>

Presence: [0..1]

Definition: Post haircut market value of all margin collateral held by party B.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.1.9.1.3 PriorAgreedToPartyA <PrrAgrdToPtyA>

Presence: [0..1]

Definition: Sum of all margin agreed amounts due to party A from prior days' collateral calls where collateral movements have not yet been agreed.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.1.9.1.4 PriorAgreedToPartyB <PrrAgrdToPtyB>

Presence: [0..1]

Definition: Sum of all margin agreed amounts due to party B from prior days' collateral calls where collateral movements have not yet been agreed.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.1.9.1.5 InTransitToPartyA <InTrnstToPtyA>

Presence: [0..1]

Definition: Sum of all margin collateral movements due to party A in progress but not yet settled.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.1.9.1.6 InTransitToPartyB <InTrnstToPtyB>

Presence: [0..1]

Definition: Sum of all margin collateral movements due to party B in progress but not yet settled.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.1.9.2 ExpectedCollateralMovement2

Definition: Specifies the expected collateral type and direction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Delivery <Dlvry>	[0..*]	±		392
	Return <Rtr>	[0..*]	±		392

16.1.9.2.1 Delivery <Dlvry>

Presence: [0..*]

Definition: Type of collateral that will be delivered and date by which the collateral movement is expected.

Delivery <Dlvry> contains the following elements (see "CollateralMovement9" on page 377 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralType <CollTp>	[1..1]	CodeSet		377
	Date <Dt>	[0..1]	Date		378

16.1.9.2.2 Return <Rtr>

Presence: [0..*]

Definition: Type of collateral that will be returned and date by which the collateral movement is expected.

Return <Rtr> contains the following elements (see "CollateralMovement9" on page 377 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralType <CollTp>	[1..1]	CodeSet		377
	Date <Dt>	[0..1]	Date		378

16.1.9.3 ExpectedCollateral2Choice

Definition: Provides the expected collateral type and direction for the variation margin and the segregated independent amount, or the segregated independent amount only.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ExpectedCollateralDetails <XpctdCollDtls>	[1..1]	±		393
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]	±		393

16.1.9.3.1 ExpectedCollateralDetails <XpctdCollDtls>

Presence: [1..1]

Definition: Provides the expected collateral type and direction for the variation margin and optionally the segregated independent amount.

ExpectedCollateralDetails <XpctdCollDtls> contains the following elements (see ["ExpectedCollateral2"](#) on page 393 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMargin <VartnMrgn>	[1..1]	±		393
	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[0..1]	±		394

16.1.9.3.2 SegregatedIndependentAmount <SgrtdIndpdntAmt>

Presence: [1..1]

Definition: Provides the expected collateral type and direction for the segregated independent amount.

SegregatedIndependentAmount <SgrtdIndpdntAmt> contains the following elements (see ["ExpectedCollateralMovement2"](#) on page 392 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Delivery <Dlvry>	[0..*]	±		392
	Return <Rtr>	[0..*]	±		392

16.1.9.4 ExpectedCollateral2

Definition: Provides the expected collateral type and direction for the variation margin and optionally the segregated independent amount.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMargin <VartnMrgn>	[1..1]	±		393
	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[0..1]	±		394

16.1.9.4.1 VariationMargin <VartnMrgn>

Presence: [1..1]

Definition: Provides the expected collateral type and direction for the variation margin.

VariationMargin <VartnMrgn> contains the following elements (see "ExpectedCollateralMovement2" on page 392 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Delivery <Dlvry>	[0..*]	±		392
	Return <Rtr>	[0..*]	±		392

16.1.9.4.2 SegregatedIndependentAmount <SgrtdIndpdntAmt>

Presence: [0..1]

Definition: Provides the expected collateral type and direction for the segregated independent amount.

SegregatedIndependentAmount <SgrtdIndpdntAmt> contains the following elements (see "ExpectedCollateralMovement2" on page 392 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Delivery <Dlvry>	[0..*]	±		392
	Return <Rtr>	[0..*]	±		392

16.1.9.5 MarginCall2

Definition: Specifies the calculation and the resulting margin and independent amount needed to cover the risk exposure of one party versus another.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		394
	MarginCallResult <MrgnCallRslt>	[1..1]	±		395
	MarginDetailDueToA <MrgnDtlDueToA>	[0..1]	±		395
	MarginDetailDueToB <MrgnDtlDueToB>	[0..1]	±		396
	RequirementDetailsDueToA <RqrmntDtlsDueToA>	[0..1]			397
{Or	MarginRequirement <MrgnRqrmnt>	[1..1]	±		397
Or}	SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>	[1..1]	±		398
	RequirementDetailsDueToB <RqrmntDtlsDueToB>	[0..1]			398
{Or	MarginRequirement <MrgnRqrmnt>	[1..1]	±		398
Or}	SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>	[1..1]	±		399
	ExpectedCollateralDueToA <XpctdCollDueToA>	[0..1]	±		399
	ExpectedCollateralDueToB <XpctdCollDueToB>	[0..1]	±		399

16.1.9.5.1 CollateralAccountIdentification <CollAcctId>

Presence: [0..1]

Definition: Provides additional information on the collateral account of the party delivering/receiving the collateral.

CollateralAccountIdentification <CollAcctId> contains the following elements (see "CollateralAccount2" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		282
	Type <Tp>	[0..1]	±		283
	Name <Nm>	[0..1]	Text		283

16.1.9.5.2 MarginCallResult <MrgnCallRslt>

Presence: [1..1]

Definition: Summation of the call amounts per margin type. It is provided for the purposes of carrying forward for future messages that are used to compare the margin call results to determine whether a call is agreed or full/partially disputed.

MarginCallResult <MrgnCallRslt> contains the following elements (see "MarginCallResult3" on page 424 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DefaultFundAmount <DfltFndAmt>	[0..1]	Amount	C1, C4	425
	MarginCallResult <MrgnCallRslt>	[1..1]	±		425

16.1.9.5.3 MarginDetailDueToA <MrgnDtlDueToA>

Presence: [0..1]

Definition: Provides details about the margin calculation that would be due to party A.

MarginDetailDueToA <MrgnDtlDueToA> contains the following elements (see "[MarginCall1](#)" on page 399 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExposedAmountPartyA <XpsdAmtPtyA>	[0..1]	Amount	C1, C4	400
	ExposedAmountPartyB <XpsdAmtPtyB>	[0..1]	Amount	C1, C4	401
	ExposureConvention <XpsrCnvtn>	[0..1]	CodeSet		401
	IndependentAmountPartyA <IndpdntAmtPtyA>	[0..1]	±		401
	IndependentAmountPartyB <IndpdntAmtPtyB>	[0..1]	±		402
	MarginTerms <MrgnTerms>	[0..1]			403
{Or	MarginDetails <MrgnDtls>	[1..1]			404
	VariationMargin <VartnMrgn>	[1..1]			404
	ThresholdAmount <ThrshldAmt>	[1..1]	Amount	C1, C4	404
	ThresholdType <ThrshldTp>	[0..1]	CodeSet		405
	MinimumTransferAmount <MinTrfAmt>	[1..1]	Amount	C1, C4	405
	RoundingAmount <RndgAmt>	[1..1]	Amount	C1, C4	405
	RoundingMethod <RndgMtd>	[1..1]	CodeSet		406
	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[0..1]	±		406
Or}	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[1..1]	±		406
	CollateralBalance <CollBal>	[0..1]	±		407

16.1.9.5.4 MarginDetailDueToB <MrgnDtlDueToB>

Presence: [0..1]

Definition: Provides details about the margin calculation that would be due to party B.

MarginDetailDueToB <MrgnDtIDueToB> contains the following elements (see "[MarginCall1](#)" on page 399 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExposedAmountPartyA <XpsdAmtPtyA>	[0..1]	Amount	C1, C4	400
	ExposedAmountPartyB <XpsdAmtPtyB>	[0..1]	Amount	C1, C4	401
	ExposureConvention <XpsrCnvtn>	[0..1]	CodeSet		401
	IndependentAmountPartyA <IndpdntAmtPtyA>	[0..1]	±		401
	IndependentAmountPartyB <IndpdntAmtPtyB>	[0..1]	±		402
	MarginTerms <MrgnTerms>	[0..1]			403
{Or	MarginDetails <MrgnDtIs>	[1..1]			404
	VariationMargin <VartnMrgn>	[1..1]			404
	ThresholdAmount <ThrshldAmt>	[1..1]	Amount	C1, C4	404
	ThresholdType <ThrshldTp>	[0..1]	CodeSet		405
	MinimumTransferAmount <MinTrfAmt>	[1..1]	Amount	C1, C4	405
	RoundingAmount <RndgAmt>	[1..1]	Amount	C1, C4	405
	RoundingMethod <RndgMtd>	[1..1]	CodeSet		406
	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[0..1]	±		406
Or}	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[1..1]	±		406
	CollateralBalance <CollBal>	[0..1]	±		407

16.1.9.5.5 RequirementDetailsDueToA <RqrmntDtIsDueToA>

Presence: [0..1]

Definition: Amount of expected margin that will be either delivered to party A by party B or recalled to party A from party B.

RequirementDetailsDueToA <RqrmntDtIsDueToA> contains one of the following **MarginRequirement1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarginRequirement <MrgnRqrmnt>	[1..1]	±		397
Or}	SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>	[1..1]	±		398

16.1.9.5.5.1 MarginRequirement <MrgnRqrmnt>

Presence: [1..1]

Definition: Provides details about the margin requirements for the variation margin and optionally the segregated independent amount.

MarginRequirement <MrgnRqrmnt> contains the following elements (see "Requirement1" on page 423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMarginRequirement <VartnMrgnRqrmnt>	[1..1]	±		423
	SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>	[0..1]	±		423

16.1.9.5.5.2 SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>

Presence: [1..1]

Definition: Provides details about the margin requirements for the segregated independent amount only.

SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt> contains the following elements (see "MarginRequirement1" on page 423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverMarginAmount <DlvrMrgnAmt>	[0..1]	Amount	C1, C4	423
	ReturnMarginAmount <RtrMrgnAmt>	[0..1]	Amount	C1, C4	424

16.1.9.5.6 RequirementDetailsDueToB <RqrmntDtlsDueToB>

Presence: [0..1]

Definition: Amount of expected margin that will be either delivered to party B by party A or recalled to party B from party A.

RequirementDetailsDueToB <RqrmntDtlsDueToB> contains one of the following **MarginRequirement1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarginRequirement <MrgnRqrmnt>	[1..1]	±		398
Or}	SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>	[1..1]	±		399

16.1.9.5.6.1 MarginRequirement <MrgnRqrmnt>

Presence: [1..1]

Definition: Provides details about the margin requirements for the variation margin and optionally the segregated independent amount.

MarginRequirement <MrgnRqrmnt> contains the following elements (see "Requirement1" on page 423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMarginRequirement <VartnMrgnRqrmnt>	[1..1]	±		423
	SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>	[0..1]	±		423

16.1.9.5.6.2 SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>*Presence:* [1..1]*Definition:* Provides details about the margin requirements for the segregated independent amount only.**SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>** contains the following elements (see "[MarginRequirement1](#)" on page 423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverMarginAmount <DlvrMrgnAmt>	[0..1]	Amount	C1, C4	423
	ReturnMarginAmount <RtrMrgnAmt>	[0..1]	Amount	C1, C4	424

16.1.9.5.7 ExpectedCollateralDueToA <XpctdCollDueToA>*Presence:* [0..1]*Definition:* Provides details about the type of collateral that will be either delivered to party A by party B or recalled to party A from party B.**ExpectedCollateralDueToA <XpctdCollDueToA>** contains one of the following elements (see "[ExpectedCollateral2Choice](#)" on page 392 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ExpectedCollateralDetails <XpctdCollDtls>	[1..1]	±		393
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]	±		393

16.1.9.5.8 ExpectedCollateralDueToB <XpctdCollDueToB>*Presence:* [0..1]*Definition:* Provides details about the type of collateral that will be either delivered to party B by party A or recalled to party B from party A.**ExpectedCollateralDueToB <XpctdCollDueToB>** contains one of the following elements (see "[ExpectedCollateral2Choice](#)" on page 392 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ExpectedCollateralDetails <XpctdCollDtls>	[1..1]	±		393
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]	±		393

16.1.9.6 MarginCall1*Definition:* Details of the margin call request.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExposedAmountPartyA <XpsdAmtPtyA>	[0..1]	Amount	C1, C4	400
	ExposedAmountPartyB <XpsdAmtPtyB>	[0..1]	Amount	C1, C4	401
	ExposureConvention <XpsrCnvtn>	[0..1]	CodeSet		401
	IndependentAmountPartyA <IndpdntAmtPtyA>	[0..1]	±		401
	IndependentAmountPartyB <IndpdntAmtPtyB>	[0..1]	±		402
	MarginTerms <MrgnTerms>	[0..1]			403
{Or	MarginDetails <MrgnDtls>	[1..1]			404
	VariationMargin <VartnMrgn>	[1..1]			404
	ThresholdAmount <ThrshldAmt>	[1..1]	Amount	C1, C4	404
	ThresholdType <ThrshldTp>	[0..1]	CodeSet		405
	MinimumTransferAmount <MinTrfAmt>	[1..1]	Amount	C1, C4	405
	RoundingAmount <RndgAmt>	[1..1]	Amount	C1, C4	405
	RoundingMethod <RndgMtd>	[1..1]	CodeSet		406
	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[0..1]	±		406
Or}	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[1..1]	±		406
	CollateralBalance <CollBal>	[0..1]	±		407

16.1.9.6.1 ExposedAmountPartyA <XpsdAmtPtyA>

Presence: [0..1]

Definition: Sum of the exposures of all transactions which are in the favour of party A. That is, all transactions which would have an amount payable by party B to party A if they were being terminated.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.1.9.6.2 ExposedAmountPartyB <XpsdAmtPtyB>*Presence:* [0..1]*Definition:* Sum of the exposures of all transactions which are in the favour of party B. That is, all transactions which would have an amount payable by party A to party B if they were being terminated.*Impacted by:* C1 "ActiveCurrency", C4 "CurrencyAmount"*Datatype:* "ActiveCurrencyAndAmount" on page 474**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.1.9.6.3 ExposureConvention <XpsrCnvtntn>*Presence:* [0..1]*Definition:* Determines how the variation margin requirement is to be calculated:

- either Net, in which the exposure of all transactions in favour of party A and the the exposure of all transactions in favour of party B will be netted together or
- gross in which two separate variation margin requirements will be determined.

Datatype: "ExposureConventionType1Code" on page 484

CodeName	Name	Definition
GROS	Gross	Indicates that the exposed amount to party A and B will be netted together for the variation margin calculation, and then two separate variation margin requirements will be determined.
NET1	Net	Indicates that the exposed amount to party A and B will be netted together for the variation margin calculation.

16.1.9.6.4 IndependentAmountPartyA <IndpdntAmtPtyA>*Presence:* [0..1]*Definition:* Amount applied as an add-on to the exposure (to party A) usually intended to cover a possible increase in exposure before the next valuation date.

IndependentAmountPartyA <IndpdntAmtPtyA> contains the following elements (see "AggregatedIndependentAmount1" on page 416 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Trade <Trad>	[0..1]			417
	Amount <Amt>	[1..1]	Amount	C1, C4	417
	Convention <Cnvntn>	[1..1]	CodeSet		418
	ValueAtRisk <ValAtRsk>	[0..1]			418
	Amount <Amt>	[1..1]	Amount	C1, C4	418
	Convention <Cnvntn>	[1..1]	CodeSet		419
	NetOpenPosition <NetOpnPos>	[0..1]			419
	Amount <Amt>	[1..1]	Amount	C1, C4	420
	Convention <Cnvntn>	[1..1]	CodeSet		420
	OtherAmount <OthrAmt>	[0..*]			420
	Description <Desc>	[0..1]	Text		421
	Amount <Amt>	[1..1]	Amount	C1, C4	421
	Convention <Cnvntn>	[1..1]	CodeSet		421

16.1.9.6.5 IndependentAmountPartyB <IndpdntAmtPtyB>

Presence: [0..1]

Definition: An amount applied as an add-on to the exposure (to party B) usually intended to cover a possible increase in exposure before the next valuation date.

IndependentAmountPartyB <IndpdntAmtPtyB> contains the following elements (see "AggregatedIndependentAmount1" on page 416 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Trade <Trad>	[0..1]			417
	Amount <Amt>	[1..1]	Amount	C1, C4	417
	Convention <Cnvntn>	[1..1]	CodeSet		418
	ValueAtRisk <ValAtRsk>	[0..1]			418
	Amount <Amt>	[1..1]	Amount	C1, C4	418
	Convention <Cnvntn>	[1..1]	CodeSet		419
	NetOpenPosition <NetOpnPos>	[0..1]			419
	Amount <Amt>	[1..1]	Amount	C1, C4	420
	Convention <Cnvntn>	[1..1]	CodeSet		420
	OtherAmount <OthrAmt>	[0..*]			420
	Description <Desc>	[0..1]	Text		421
	Amount <Amt>	[1..1]	Amount	C1, C4	421
	Convention <Cnvntn>	[1..1]	CodeSet		421

16.1.9.6.6 MarginTerms <MrgnTerms>

Presence: [0..1]

Definition: Provides information like threshold amount, threshold type, minimum transfer amount, rounding amount or rounding convention, that applies to either the variation margin or the segregated independent amount.

MarginTerms <MrgnTerms> contains one of the following **MarginTerms1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarginDetails <MrgnDtls>	[1..1]			404
	VariationMargin <VartrnMrgn>	[1..1]			404
	ThresholdAmount <ThrshldAmt>	[1..1]	Amount	C1, C4	404
	ThresholdType <ThrshldTp>	[0..1]	CodeSet		405
	MinimumTransferAmount <MinTrfAmt>	[1..1]	Amount	C1, C4	405
	RoundingAmount <RndgAmt>	[1..1]	Amount	C1, C4	405
	RoundingMethod <RndgMtd>	[1..1]	CodeSet		406
	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[0..1]	±		406
Or}	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[1..1]	±		406

16.1.9.6.6.1 MarginDetails <MrgnDtls>*Presence:* [1..1]*Definition:* Elements used to calculate the collateral margin call for the variation margin and optionally the segregated independent amount.**MarginDetails <MrgnDtls>** contains the following **Margin1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMargin <VarthMrgn>	[1..1]			404
	ThresholdAmount <ThrshldAmt>	[1..1]	Amount	C1, C4	404
	ThresholdType <ThrshldTp>	[0..1]	CodeSet		405
	MinimumTransferAmount <MinTrfAmt>	[1..1]	Amount	C1, C4	405
	RoundingAmount <RndgAmt>	[1..1]	Amount	C1, C4	405
	RoundingMethod <RndgMtd>	[1..1]	CodeSet		406
	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[0..1]	±		406

16.1.9.6.6.1.1 VariationMargin <VartnMrgn>*Presence:* [1..1]*Definition:* Elements used to calculate the collateral margin call for the variation margin.**VariationMargin <VartnMrgn>** contains the following **VariationMargin1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ThresholdAmount <ThrshldAmt>	[1..1]	Amount	C1, C4	404
	ThresholdType <ThrshldTp>	[0..1]	CodeSet		405
	MinimumTransferAmount <MinTrfAmt>	[1..1]	Amount	C1, C4	405
	RoundingAmount <RndgAmt>	[1..1]	Amount	C1, C4	405
	RoundingMethod <RndgMtd>	[1..1]	CodeSet		406

16.1.9.6.6.1.1.1 ThresholdAmount <ThrshldAmt>*Presence:* [1..1]*Definition:* Amount of unsecured exposure a counterparty will accept before issuing a margin call in the base currency.*Impacted by:* C1 "ActiveCurrency", C4 "CurrencyAmount"*Datatype:* "ActiveCurrencyAndAmount" on page 474**Constraints**

- ActiveCurrency**

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

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.1.9.6.6.1.1.2 ThresholdType <ThrshldTp>

Presence: [0..1]

Definition: Specifies if the threshold amount is secured or unsecured.

Datatype: "ThresholdType1Code" on page 496

CodeName	Name	Definition
SECU	Secured	Means that once the threshold is breached, collateral must be posted to cover the full exposure.
UNSE	Unsecured	Means that the threshold provides a predetermined level of free trading. Once the threshold is breached, collateral must be posted to cover the exposure over and above the threshold level.

16.1.9.6.6.1.1.3 MinimumTransferAmount <MinTrfAmt>

Presence: [1..1]

Definition: Minimum amount to pay/receive as specified in the agreement in the base currency (to avoid the need to transfer an inconveniently small amount of variation margin).

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.1.9.6.6.1.1.4 RoundingAmount <RndgAmt>

Presence: [1..1]

Definition: Amount specified to avoid the need to transfer uneven amounts of collateral.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.1.9.6.6.1.1.5 RoundingMethod <RndgMtd>

Presence: [1..1]

Definition: Defines how the rounding amount was applied in the calculation. For example, should the amount of collateral required be rounded up, down, to the closer integral multiple specified or not rounded.

Datatype: "RoundingMethod1Code" on page 495

CodeName	Name	Definition
DRDW	Down	Rounds the amount down.
DRUP	Up	Rounds the amount up.
NONE	None	Do not round.
CLSR	Closer	Rounds the amount to the closer integral multiple specified.

16.1.9.6.6.1.2 SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>

Presence: [0..1]

Definition: Elements used to calculate the collateral margin call for the segregated independent amount.

SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn> contains the following elements (see "SegregatedIndependentAmountMargin1" on page 415 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MinimumTransferAmount <MinTrfAmt>	[1..1]	Amount	C1, C4	415
	RoundingAmount <RndgAmt>	[0..1]	Amount	C1, C4	415
	RoundingMethod <RndgMtd>	[0..1]	CodeSet		416

16.1.9.6.6.2 SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>

Presence: [1..1]

Definition: Elements used to calculate the collateral margin call for the segregated independent amount.

SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn> contains the following elements (see "[SegregatedIndependentAmountMargin1](#)" on page 415 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MinimumTransferAmount <MinTrfAmt>	[1..1]	Amount	C1, C4	415
	RoundingAmount <RndgAmt>	[0..1]	Amount	C1, C4	415
	RoundingMethod <RndgMtd>	[0..1]	CodeSet		416

16.1.9.6.7 CollateralBalance <CollBal>

Presence: [0..1]

Definition: Provides details about the collateral held, in transit or that still needs to be agreed by both parties with a segregation between variation margin and segregated independent amount.

CollateralBalance <CollBal> contains one of the following elements (see "[CollateralBalance1Choice](#)" on page 287 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	TotalCollateral <TtlColl>	[1..1]	Amount	C1, C4	287
Or	CollateralDetails <CollDtls>	[1..1]			287
	VariationMargin <VartnMrgn>	[1..1]	±		287
	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[0..1]	±		288
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]	±		288

16.1.10 Date Period

16.1.10.1 DatePeriodDetails

Definition: Range of time defined by a start date and an end date.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		407
	ToDate <ToDt>	[1..1]	Date		407

16.1.10.1.1 FromDate <FrDt>

Presence: [1..1]

Definition: Start date of the range.

Datatype: "[ISODate](#)" on page 497

16.1.10.1.2 ToDate <ToDt>

Presence: [1..1]

Definition: End date of the range.

Datatype: "[ISODate](#)" on page 497

16.1.11 Date Time

16.1.11.1 DateAndDateTimeChoice

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		408
Or}	DateTime <DtTm>	[1..1]	DateTime		408

16.1.11.1.1 Date <Dt>

Presence: [1..1]

Definition: Specified date.

Datatype: "ISODate" on page 497

16.1.11.1.2 DateTime <DtTm>

Presence: [1..1]

Definition: Specified date and time.

Datatype: "ISODateTime" on page 497

16.1.11.2 DateAndDateTime2Choice

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		408
Or}	DateTime <DtTm>	[1..1]	DateTime		408

16.1.11.2.1 Date <Dt>

Presence: [1..1]

Definition: Specified date.

Datatype: "ISODate" on page 497

16.1.11.2.2 DateTime <DtTm>

Presence: [1..1]

Definition: Specified date and time.

Datatype: "ISODateTime" on page 497

16.1.11.3 DateFormat14Choice

Definition: Choice between an ISODate format or a date code.

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

16.1.11.3.1 Date <Dt>

Presence: [1..1]

Definition: Date expressed as a calendar date.

Datatype: "ISODate" on page 497

16.1.11.3.2 DateCode <DtCd>

Presence: [1..1]

Definition: Specifies the type of date.

DateCode <DtCd> contains one of the following **DateCode9Choice** elements

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

16.1.11.3.2.1 Code <Cd>

Presence: [1..1]

Definition: Standard code to specify the type of date.

Datatype: "DateType2Code" on page 483

CodeName	Name	Definition
OPEN	Open	Open-dated, which indicates that the date has not been established.

16.1.11.3.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary identification of the type of date.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		414
	Issuer <Issr>	[1..1]	Text		414
	SchemeName <SchmeNm>	[0..1]	Text		414

16.1.12 Financial Instrument

16.1.12.1 SecurityIdentification19

Definition: Identification of a security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		411
	OtherIdentification <Othrld>	[0..*]			411
	Identification <Id>	[1..1]	Text		411
	Suffix <Sfx>	[0..1]	Text		411
	Type <Tp>	[1..1]	±		411
	Description <Desc>	[0..1]	Text		411

Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

16.1.12.1.1 ISIN <ISIN>*Presence:* [0..1]

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

Datatype: "ISINOct2015Identifier" on page 499**16.1.12.1.2 OtherIdentification <OthrId>***Presence:* [0..*]

Definition: Identification of a security by proprietary or domestic identification scheme.

OtherIdentification <OthrId> contains the following **OtherIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		411
	Suffix <Sfx>	[0..1]	Text		411
	Type <Tp>	[1..1]	±		411

16.1.12.1.2.1 Identification <Id>*Presence:* [1..1]

Definition: Identification of a security.

Datatype: "Max35Text" on page 502**16.1.12.1.2.2 Suffix <Sfx>***Presence:* [0..1]

Definition: Identifies the suffix of the security identification.

Datatype: "Max16Text" on page 501**16.1.12.1.2.3 Type <Tp>***Presence:* [1..1]

Definition: Type of the identification.

Type <Tp> contains one of the following elements (see "IdentificationSource3Choice" on page 412 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		412
Or}	Proprietary <Prtry>	[1..1]	Text		413

16.1.12.1.3 Description <Desc>*Presence:* [0..1]

Definition: Textual description of a security instrument.

Datatype: "Max140Text" on page 500

16.1.13 Financial Instrument Quantity

16.1.13.1 FinancialInstrumentQuantity1Choice

Definition: Choice between formats for the quantity of security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		412
Or	FaceAmount <FaceAmt>	[1..1]	Amount		412
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		412

16.1.13.1.1 Unit <Unit>

Presence: [1..1]

Definition: Quantity expressed as a number, for example, a number of shares.

Datatype: "DecimalNumber" on page 499

16.1.13.1.2 FaceAmount <FaceAmt>

Presence: [1..1]

Definition: Quantity expressed as an amount representing the face amount, that is, the principal, of a debt instrument.

Datatype: "ImpliedCurrencyAndAmount" on page 476

16.1.13.1.3 AmortisedValue <AmtsdVal>

Presence: [1..1]

Definition: Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount.

Datatype: "ImpliedCurrencyAndAmount" on page 476

16.1.14 Identification Information

16.1.14.1 IdentificationSource3Choice

Definition: Choice between source of identification of a financial instrument.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		412
Or}	Proprietary <Prtry>	[1..1]	Text		413

16.1.14.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique and unambiguous identification source, as assigned via a pre-determined code list.

Datatype: "ExternalFinancialInstrumentIdentificationType1Code" on page 488

16.1.14.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unique and unambiguous identification source using a proprietary identification scheme.

Datatype: "Max35Text" on page 502

16.1.14.2 GenericIdentification78

Definition: Identification expressed as a proprietary type and narrative description.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		413
	Identification <Id>	[0..1]	Text		413

16.1.14.2.1 Type <Tp>

Presence: [1..1]

Definition: Proprietary information, often a code, issued by the data source scheme issuer.

Type <Tp> contains the following elements (see "GenericIdentification30" on page 413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		414
	Issuer <Issr>	[1..1]	Text		414
	SchemeName <SchmeNm>	[0..1]	Text		414

16.1.14.2.2 Identification <Id>

Presence: [0..1]

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

Datatype: "Max35Text" on page 502

16.1.14.3 GenericIdentification30

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		414
	Issuer <Issr>	[1..1]	Text		414
	SchemeName <SchmeNm>	[0..1]	Text		414

16.1.14.3.1 Identification <Id>*Presence:* [1..1]*Definition:* Proprietary information, often a code, issued by the data source scheme issuer.*Datatype:* "Exact4AlphaNumericText" on page 500**16.1.14.3.2 Issuer <Issr>***Presence:* [1..1]*Definition:* Entity that assigns the identification.*Datatype:* "Max35Text" on page 502**16.1.14.3.3 SchemeName <SchmeNm>***Presence:* [0..1]*Definition:* Short textual description of the scheme.*Datatype:* "Max35Text" on page 502**16.1.14.4 GenericIdentification36***Definition:* Identification using a proprietary scheme.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		414
	Issuer <Issr>	[1..1]	Text		414
	SchemeName <SchmeNm>	[0..1]	Text		414

16.1.14.4.1 Identification <Id>*Presence:* [1..1]*Definition:* Proprietary information, often a code, issued by the data source scheme issuer.*Datatype:* "Max35Text" on page 502**16.1.14.4.2 Issuer <Issr>***Presence:* [1..1]*Definition:* Entity that assigns the identification.*Datatype:* "Max35Text" on page 502**16.1.14.4.3 SchemeName <SchmeNm>***Presence:* [0..1]*Definition:* Short textual description of the scheme.*Datatype:* "Max35Text" on page 502

16.1.15 Independent Amount Term

16.1.15.1 SegregatedIndependentAmountMargin1

Definition: Elements used to calculate the collateral margin call for the segregated independent amount.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MinimumTransferAmount <MinTrfAmt>	[1..1]	Amount	C1, C4	415
	RoundingAmount <RndgAmt>	[0..1]	Amount	C1, C4	415
	RoundingMethod <RndgMtd>	[0..1]	CodeSet		416

16.1.15.1.1 MinimumTransferAmount <MinTrfAmt>

Presence: [1..1]

Definition: Minimum amount to pay/receive as specified in the agreement in the base currency (to avoid the need to transfer an inconveniently small amount of segregated independent amount).

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.1.15.1.2 RoundingAmount <RndgAmt>

Presence: [0..1]

Definition: Amount specified to avoid the need to transfer uneven amounts of independent amount collateral.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.1.15.1.3 RoundingMethod <RndgMtd>

Presence: [0..1]

Definition: Defines how the rounding amount was applied in the calculation. For example, should the amount of collateral required be rounded up, down, to the closer integral multiple specified or not rounded.

Datatype: "RoundingMethod1Code" on page 495

CodeName	Name	Definition
DRDW	Down	Rounds the amount down.
DRUP	Up	Rounds the amount up.
NONE	None	Do not round.
CLSR	Closer	Rounds the amount to the closer integral multiple specified.

16.1.16 Margin Call Calculation

16.1.16.1 AggregatedIndependentAmount1

Definition: Independent amount could be defined at a trade level or portfolio level. It is assumed that their treatment will be based on the exposure convention that is whether netted together or treated on a gross basis.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Trade <Trad>	[0..1]			417
	Amount <Amt>	[1..1]	Amount	C1, C4	417
	Convention <Cnvtn>	[1..1]	CodeSet		418
	ValueAtRisk <ValAtRsk>	[0..1]			418
	Amount <Amt>	[1..1]	Amount	C1, C4	418
	Convention <Cnvtn>	[1..1]	CodeSet		419
	NetOpenPosition <NetOpnPos>	[0..1]			419
	Amount <Amt>	[1..1]	Amount	C1, C4	420
	Convention <Cnvtn>	[1..1]	CodeSet		420
	OtherAmount <OthrAmt>	[0..*]			420
	Description <Desc>	[0..1]	Text		421
	Amount <Amt>	[1..1]	Amount	C1, C4	421
	Convention <Cnvtn>	[1..1]	CodeSet		421

16.1.16.1.1 Trade <Trad>

Presence: [0..1]

Definition: Total independent amount defined in the confirmations of individual trades.

Trade <Trad> contains the following **IndependentAmount1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C4	417
	Convention <Cnvtn>	[1..1]	CodeSet		418

16.1.16.1.1.1 Amount <Amt>

Presence: [1..1]

Definition: Provides the independant amount.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.1.16.1.1.2 Convention <Cnvtntn>

Presence: [1..1]

Definition: Determines how the independent amount was applied in the calculation.

It is either:

- before threshold, effectively acting as an add on to exposure,
- after threshold where the amount is an add on to the credit support amount and forms part of the variation margin requirement,
- segregated where it is treated independently of variation margin for segregation purposes.

Datatype: "IndependentAmountConventionType1Code" on page 489

CodeName	Name	Definition
NBTR	NettedBeforeThreshold	Independent amount is an add on to exposure.
NATR	NettedAfterThreshold	Independent amount is an add on to the credit support amount and forms part of the variation margin requirement.
SEGR	Segregated	Independent amount is treated independently of variation margin for segregation purposes.

16.1.16.1.2 ValueAtRisk <ValAtRsk>

Presence: [0..1]

Definition: Portfolio level independent amount that reflects portfolio change over a short time period using statistical techniques such as volatility and risk factor correlations.

ValueAtRisk <ValAtRsk> contains the following **IndependentAmount1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C4	418
	Convention <Cnvtntn>	[1..1]	CodeSet		419

16.1.16.1.2.1 Amount <Amt>

Presence: [1..1]

Definition: Provides the independant amount.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.1.16.1.2.2 Convention <Cnvtntn>

Presence: [1..1]

Definition: Determines how the independent amount was applied in the calculation.

It is either:

- before threshold, effectively acting as an add on to exposure,
- after threshold where the amount is an add on to the credit support amount and forms part of the variation margin requirement,
- segregated where it is treated independently of variation margin for segregation purposes.

Datatype: "IndependentAmountConventionType1Code" on page 489

CodeName	Name	Definition
NBTR	NettedBeforeThreshold	Independent amount is an add on to exposure.
NATR	NettedAfterThreshold	Independent amount is an add on to the credit support amount and forms part of the variation margin requirement.
SEGR	Segregated	Independent amount is treated independently of variation margin for segregation purposes.

16.1.16.1.3 NetOpenPosition <NetOpnPos>

Presence: [0..1]

Definition: Portfolio level independent amount related to parties net open position. Net open position means the total of the net long FX and the net options in respect of each currency where: net long FX for any currency shall be the net amount (if any) of that currency which the party "A" is long as against party "B" in respect of all FX transactions.

NetOpenPosition <NetOpnPos> contains the following **IndependentAmount1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C4	420
	Convention <Cnvtntn>	[1..1]	CodeSet		420

16.1.16.1.3.1 Amount <Amt>*Presence:* [1..1]*Definition:* Provides the independent amount.*Impacted by:* C1 "ActiveCurrency", C4 "CurrencyAmount"*Datatype:* "ActiveCurrencyAndAmount" on page 474**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.1.16.1.3.2 Convention <Cnvtntn>*Presence:* [1..1]*Definition:* Determines how the independent amount was applied in the calculation.

It is either:

- before threshold, effectively acting as an add on to exposure,
- after threshold where the amount is an add on to the credit support amount and forms part of the variation margin requirement,
- segregated where it is treated independently of variation margin for segregation purposes.

Datatype: "IndependentAmountConventionType1Code" on page 489

CodeName	Name	Definition
NBTR	NettedBeforeThreshold	Independent amount is an add on to exposure.
NATR	NettedAfterThreshold	Independent amount is an add on to the credit support amount and forms part of the variation margin requirement.
SEGR	Segregated	Independent amount is treated independently of variation margin for segregation purposes.

16.1.16.1.4 OtherAmount <OthrAmt>*Presence:* [0..*]*Definition:* Any other amount that should be considered to calculate the independent amount.

OtherAmount <OthrAmt> contains the following **IndependentAmount2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Description <Desc>	[0..1]	Text		421
	Amount <Amt>	[1..1]	Amount	C1, C4	421
	Convention <Cnvntn>	[1..1]	CodeSet		421

16.1.16.1.4.1 Description <Desc>

Presence: [0..1]

Definition: Description of the other amount used in the calculation of the independent amount.

Datatype: "Max140Text" on page 500

16.1.16.1.4.2 Amount <Amt>

Presence: [1..1]

Definition: Provides the independent amount.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.1.16.1.4.3 Convention <Cnvntn>

Presence: [1..1]

Definition: Determines how the independent amount was applied in the calculation.

It is either:

- before threshold, effectively acting as an add on to exposure,
- after threshold where the amount is an add on to the credit support amount and forms part of the variation margin requirement,
- segregated where it is treated independently of variation margin for segregation purposes.

Datatype: "IndependentAmountConventionType1Code" on page 489

CodeName	Name	Definition
NBTR	NettedBeforeThreshold	Independent amount is an add on to exposure.
NATR	NettedAfterThreshold	Independent amount is an add on to the credit support amount and forms part of the variation margin requirement.
SEGR	Segregated	Independent amount is treated independently of variation margin for segregation purposes.

16.1.16.2 Amount1

Definition: Margin amount payable by one party to the other party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreedAmount <AgrdAmt>	[1..1]	Amount	C1, C4	422
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		422
	AdditionalInformation <AddtlInf>	[0..1]	Text		422

16.1.16.2.1 AgreedAmount <AgrdAmt>

Presence: [1..1]

Definition: Undisputed amount of the margin call request.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.1.16.2.2 MarginCallRequestIdentification <MrgnCallReqId>

Presence: [1..1]

Definition: Unique identifier for the margin call request.

Datatype: "Max35Text" on page 502

16.1.16.2.3 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information related to the margin call amount that has been agreed.

Datatype: "Max210Text" on page 501

16.1.16.3 Requirement1

Definition: Provides details about the margin requirements for the variation margin and optionally the segregated independent amount.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMarginRequirement <VartnMrgnRqrmnt>	[1..1]	±		423
	SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>	[0..1]	±		423

16.1.16.3.1 VariationMarginRequirement <VartnMrgnRqrmnt>

Presence: [1..1]

Definition: Provides details about the margin requirements for the variation margin.

VariationMarginRequirement <VartnMrgnRqrmnt> contains the following elements (see "[MarginRequirement1](#)" on page 423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverMarginAmount <DlvrMrgnAmt>	[0..1]	Amount	C1, C4	423
	ReturnMarginAmount <RtrMrgnAmt>	[0..1]	Amount	C1, C4	424

16.1.16.3.2 SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>

Presence: [0..1]

Definition: Provides details about the margin requirements for the segregated independent amount.

SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt> contains the following elements (see "[MarginRequirement1](#)" on page 423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverMarginAmount <DlvrMrgnAmt>	[0..1]	Amount	C1, C4	423
	ReturnMarginAmount <RtrMrgnAmt>	[0..1]	Amount	C1, C4	424

16.1.16.4 MarginRequirement1

Definition: Amount of expected margin required by any of the parties of the margin calculation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverMarginAmount <DlvrMrgnAmt>	[0..1]	Amount	C1, C4	423
	ReturnMarginAmount <RtrMrgnAmt>	[0..1]	Amount	C1, C4	424

16.1.16.4.1 DeliverMarginAmount <DlvrMrgnAmt>

Presence: [0..1]

Definition: Amount of new margin that will be delivered to one party by the other party after rounding, threshold and minimum transfer amount are taken into account.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.1.16.4.2 ReturnMarginAmount <RtrMrnAmt>

Presence: [0..1]

Definition: Amount of new margin that will be recalled to one party from the other party after rounding, threshold and minimum transfer amount are taken into account.

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

Datatype: "ActiveCurrencyAndAmount" on page 474

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.1.16.5 MarginCallResult3

Definition: Provides the summation of the call amounts per margin type and optionally the default fund amount (only for CCP).

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DefaultFundAmount <DfltFndAmt>	[0..1]	Amount	C1, C4	425
	MarginCallResult <MrnCallRslt>	[1..1]	±		425

16.1.16.5.1 DefaultFundAmount <DfltFndAmt>*Presence:* [0..1]*Definition:* Specifies the total amount required by the clearing member to participate to the default fund.*Impacted by:* C1 "ActiveCurrency", C4 "CurrencyAmount"*Datatype:* "ActiveCurrencyAndAmount" on page 474**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.1.16.5.2 MarginCallResult <MrgnCallRslt>*Presence:* [1..1]*Definition:* Provides the summation of the call amounts for the variation margin and the segregated independent amount or the segregated independent amount only or the total margin call amount only.

MarginCallResult <MrgnCallRslt> contains one of the following elements (see "MarginCallResult2Choice" on page 425 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarginCallResultDetails <MrgnCallRsltDtls>	[1..1]	±		425
Or	MarginCallAmount <MrgnCallAmt>	[1..1]	±		426
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]	±		426

16.1.16.6 MarginCallResult2Choice*Definition:* Choice to provide the summation of the call amounts for the variation margin and the segregated independent amount, or the segregated independent amount only.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarginCallResultDetails <MrgnCallRsltDtls>	[1..1]	±		425
Or	MarginCallAmount <MrgnCallAmt>	[1..1]	±		426
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]	±		426

16.1.16.6.1 MarginCallResultDetails <MrgnCallRsltDtls>*Presence:* [1..1]

Definition: Provides the summation of the call amounts for the variation margin and optionally the segregated independent amount.

MarginCallResultDetails <MrgnCallRsItDtls> contains the following elements (see "[MarginCallResult2](#)" on page 426 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMarginResult <VartnMrgnRsIt>	[1..1]	±		427
	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[0..1]	±		427

16.1.16.6.2 MarginCallAmount <MrgnCallAmt>

Presence: [1..1]

Definition: Provides the summation of the call amounts.

MarginCallAmount <MrgnCallAmt> contains the following elements (see "[Result1](#)" on page 284 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DueToPartyA <DueToPtyA>	[0..1]	Amount	C1, C4	284
	DueToPartyB <DueToPtyB>	[0..1]	Amount	C1, C4	284
	AdditionalInformation <AddtlInf>	[0..1]	Text		285

16.1.16.6.3 SegregatedIndependentAmount <SgrtdIndpdntAmt>

Presence: [1..1]

Definition: Provides the summation of the call amounts for the segregated independent amount only.

SegregatedIndependentAmount <SgrtdIndpdntAmt> contains the following elements (see "[Result1](#)" on page 284 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DueToPartyA <DueToPtyA>	[0..1]	Amount	C1, C4	284
	DueToPartyB <DueToPtyB>	[0..1]	Amount	C1, C4	284
	AdditionalInformation <AddtlInf>	[0..1]	Text		285

16.1.16.7 MarginCallResult2

Definition: Provides the summation of the call amounts for the variation margin and optionally the segregated independent amount.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMarginResult <VartnMrgnRsIt>	[1..1]	±		427
	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[0..1]	±		427

16.1.16.7.1 VariationMarginResult <VartnMrgnRsIt>*Presence:* [1..1]*Definition:* Provides the summation of the call amounts for the variation margin amount only.**VariationMarginResult <VartnMrgnRsIt>** contains the following elements (see "Result1" on page 284 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DueToPartyA <DueToPtyA>	[0..1]	Amount	C1, C4	284
	DueToPartyB <DueToPtyB>	[0..1]	Amount	C1, C4	284
	AdditionalInformation <AddtlInf>	[0..1]	Text		285

16.1.16.7.2 SegregatedIndependentAmount <SgrtdIndpdntAmt>*Presence:* [0..1]*Definition:* Provides the summation of the call amounts for the segregated independent amount.**SegregatedIndependentAmount <SgrtdIndpdntAmt>** contains the following elements (see "Result1" on page 284 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DueToPartyA <DueToPtyA>	[0..1]	Amount	C1, C4	284
	DueToPartyB <DueToPtyB>	[0..1]	Amount	C1, C4	284
	AdditionalInformation <AddtlInf>	[0..1]	Text		285

16.1.17 Miscellaneous**16.1.17.1 Pagination***Definition:* Number used to sequence pages when it is not possible for data to be conveyed in a single message and the data has to be split across several pages (messages).

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		427
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		427

16.1.17.1.1 PageNumber <PgNb>*Presence:* [1..1]*Definition:* Page number.*Datatype:* "Max5NumericText" on page 502**16.1.17.1.2 LastPageIndicator <LastPgInd>***Presence:* [1..1]*Definition:* Indicates the last page.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 499):

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

16.1.17.2 SafekeepingPlaceFormat29Choice

Definition: Choice between formats for the place of safekeeping.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			428
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		428
	Identification <Id>	[0..1]	Text		428
Or	Country <Ctry>	[1..1]	CodeSet	C3	429
Or	TypeAndIdentification <TpAndId>	[1..1]			429
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		429
	Identification <Id>	[1..1]	IdentifierSet	C2	429
Or}	Proprietary <Prtry>	[1..1]	±		430

16.1.17.2.1 Identification <Id>

Presence: [1..1]

Definition: Place of safekeeping expressed as a code and a narrative description.

Identification <Id> contains the following **SafekeepingPlaceTypeAndText8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		428
	Identification <Id>	[0..1]	Text		428

16.1.17.2.1.1 SafekeepingPlaceType <SfkpgPlcTp>

Presence: [1..1]

Definition: Place of safekeeping as a code.

Datatype: "SafekeepingPlace3Code" on page 495

CodeName	Name	Definition
SHHE	SharesHeldElsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

16.1.17.2.1.2 Identification <Id>

Presence: [0..1]

Definition: Additional information about the place of safekeeping.

Datatype: "Max35Text" on page 502

16.1.17.2.2 Country <Ctry>

Presence: [1..1]

Definition: Place of safekeeping expressed with a country code.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 482

Constraints

- **Country**

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

16.1.17.2.3 TypeAndIdentification <TpAndId>

Presence: [1..1]

Definition: Place of safekeeping expressed with a type and identification.

TypeAndIdentification <TpAndId> contains the following **SafekeepingPlaceTypeAndIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		429
	Identification <Id>	[1..1]	IdentifierSet	C2	429

16.1.17.2.3.1 SafekeepingPlaceType <SfkpgPlcTp>

Presence: [1..1]

Definition: Place of safekeeping as a code.

Datatype: "SafekeepingPlace1Code" on page 495

CodeName	Name	Definition
CUST	SharesHeldAtLocalCustodian	Financial instruments held at a local custodian.
ICSD	SharesHeldAtICSD	Financial instruments held at an International Central Securities Depository.
NCSD	SharesHeldAtNCSD	Financial instruments held at a National Central Securities Depository.
SHHE	SharesHeldElsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

16.1.17.2.3.2 Identification <Id>

Presence: [1..1]

Definition: Place of safekeeping.

Impacted by: C2 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 498

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.

16.1.17.2.4 Proprietary <Prtry>

Presence: [1..1]

Definition: Place of safekeeping expressed with a propriety identification scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification78" on page 413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		413
	Identification <Id>	[0..1]	Text		413

16.1.17.3 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		430
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		430

16.1.17.3.1 PageNumber <PgNb>

Presence: [1..1]

Definition: Page number.

Datatype: "Max5NumericText" on page 502

16.1.17.3.2 LastPageIndicator <LastPgInd>

Presence: [1..1]

Definition: Indicates the last page.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 499):

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

16.1.17.4 CollateralPurpose1Choice

Definition: Choice between a code and a proprietary code for collateral purpose.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		431
Or}	Proprietary <Prtry>	[1..1]	±		431

16.1.17.4.1 Code <Cd>

Presence: [1..1]

Definition: Provides the collateral purpose using an ISO 20022 code.

Datatype: "CollateralPurpose1Code" on page 479

CodeName	Name	Definition
VAMA	VariationMargin	Collateral has been posted against the variation margin.
SINA	SegregatedIndependentAmount	Collateral has been posted against the segregated independent amount.

16.1.17.4.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the collateral purpose using a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		414
	Issuer <Issr>	[1..1]	Text		414
	SchemeName <SchmeNm>	[0..1]	Text		414

16.1.17.5 SegregatedIndependentAmountDispute1

Definition: Provides for the segregated independent amount, the dispute details like the dispute amount or the dispute date and the resolution type details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DisputeDetails <DsptDtls>	[1..1]	±		431
	DisputeResolutionType1Choice <DsptRslnTp1Chc>	[0..*]	±		432

16.1.17.5.1 DisputeDetails <DsptDtls>

Presence: [1..1]

Definition: Details of the disputed instruction.

DisputeDetails <DsptDtls> contains the following elements (see "Dispute1" on page 343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		343
	DisputedAmount <DsptdAmt>	[1..1]	Amount	C1, C4	343
	DisputeDate <DsptDt>	[1..1]	Date		344

16.1.17.5.2 DisputeResolutionType1Choice <DsptRslnTp1Chc>

Presence: [0..*]

Definition: Specifies the type of dispute that is to be resolved regarding the disputed collateral amount.

DisputeResolutionType1Choice <DsptRslnTp1Chc> contains one of the following elements (see "DisputeResolutionType1Choice" on page 345 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		345
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		346

16.1.17.6 ResponseType1Choice

Definition: Choice between a response type code and a proprietary code.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		432
Or}	Proprietary <Prtry>	[1..1]	±		432

16.1.17.6.1 Code <Cd>

Presence: [1..1]

Definition: Provides a margin call response type using an ISO 20022 code.

Datatype: "MarginCallResponse1Code" on page 493

CodeName	Name	Definition
NVDA	NonValuationDay	Indicates that the margin call request was sent on a non valuation day.
RANT	ReceivedAfterNotificationTime	Indicates that the margin call request was sent after the notification time.

16.1.17.6.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides a margin call response type using a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		414
	Issuer <Issr>	[1..1]	Text		414
	SchemeName <SchmeNm>	[0..1]	Text		414

16.1.17.7 AgreementFramework1Choice

Definition: Choice between a code or a proprietary code for the underlying master agreement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AgreementFramework <AgrmtFrmwk>	[1..1]	CodeSet		433
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		433

16.1.17.7.1 AgreementFramework <AgrmtFrmwk>

Presence: [1..1]

Definition: Code to specify the type of collateral agreement.

Datatype: "[AgreementFramework1Code](#)" on page 477

CodeName	Name	Definition
FBAA	FBAAgreement	French Banker's Association Agreement.
BBAA	BBAAgreement	British Banker's Association Agreement.
DERV	GermanRahmenvertragAgreement	German Rahmenvertrag Agreement.
ISDA	ISDAAgreement	International Swaps and Derivatives Association Agreement.
NONR	NoReference	No information about the master agreement is available.

16.1.17.7.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

Definition: Proprietary identification to specify the type of collateral agreement.

ProprietaryIdentification <PrtryId> contains the following elements (see "[GenericIdentification30](#)" on page 413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		414
	Issuer <Issr>	[1..1]	Text		414
	SchemeName <SchmeNm>	[0..1]	Text		414

16.1.17.8 YieldedOrValueType1Choice

Definition: Choice of value type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Yielded <Yldd>	[1..1]	Indicator		434
Or}	ValueType <ValTp>	[1..1]	CodeSet		434

16.1.17.8.1 Yielded <Yldd>

Presence: [1..1]

Definition: Indicates whether the price is expressed as a yield.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 499):

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

16.1.17.8.2 ValueType <ValTp>

Presence: [1..1]

Definition: Type of value in which the price is expressed.

Datatype: "PriceValueType1Code" on page 493

CodeName	Name	Definition
DISC	Discount	Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100.
PREM	Premium	Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100.
PARV	Par	Price is the face amount.

16.1.17.9 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		435
	Envelope <Envlp>	[1..1]	(External Schema)		435

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.

16.1.17.9.1 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 501

16.1.17.9.2 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.

16.1.18 Party Identification**16.1.18.1 PartyTextInformation1**

Definition: Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		435
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		436
	RegistrationDetails <RegnDtls>	[0..1]	Text		436

Constraints

- **AdditonalDetailsGuideline**

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

16.1.18.1.1 DeclarationDetails <DclrtnDtls>

Presence: [0..1]

Definition: Provides declaration details narrative relative to the party.

Datatype: "Max350Text" on page 501

16.1.18.1.2 PartyContactDetails <PtyCtctDtls>*Presence:* [0..1]*Definition:* Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.*Datatype:* "Max140Text" on page 500**16.1.18.1.3 RegistrationDetails <RegnDtls>***Presence:* [0..1]*Definition:* Provides information required for the registration.*Datatype:* "Max350Text" on page 501**16.1.18.2 PartyIdentification102Choice***Definition:* Unique and unambiguous way to identify an organisation using a choice between a BIC or the name and address or the country code.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	436
Or	NameAndAddress <NmAndAdr>	[1..1]	±		436
Or}	Country <Ctry>	[1..1]	CodeSet	C3	437

16.1.18.2.1 AnyBIC <AnyBIC>*Presence:* [1..1]*Definition:* Unique and unambiguous way to identify an organisation.*Impacted by:* C2 "AnyBIC"*Datatype:* "AnyBICIdentifier" on page 498**Constraints**

- **AnyBIC**

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

16.1.18.2.2 NameAndAddress <NmAndAdr>*Presence:* [1..1]*Definition:* Unique and unambiguous way to identify an organisation, using the name and address.**NameAndAddress <NmAndAdr>** contains the following elements (see "NameAndAddress5" on page 443 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		443
	Address <Adr>	[0..1]	±		444

16.1.18.2.3 Country <Ctry>*Presence:* [1..1]*Definition:* Unique and unambiguous way to identify an organisation using the country code, using the country code.*Impacted by:* C3 "Country"*Datatype:* "CountryCode" on page 482**Constraints**

- **Country**

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

16.1.18.3 PartyIdentification101Choice*Definition:* Choice of identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C2	437
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		438
Or}	NameAndAddress <NmAndAdr>	[1..1]			438
	Name <Nm>	[1..1]	Text		438
	Address <Adr>	[0..1]			439
	AddressType <AdrTp>	[0..1]	CodeSet		439
	AddressLine <AdrLine>	[0..5]	Text		439
	StreetName <StrtNm>	[0..1]	Text		439
	BuildingNumber <BldgNb>	[0..1]	Text		440
	PostCode <PstCd>	[0..1]	Text		440
	TownName <TwnNm>	[0..1]	Text		440
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		440
	Country <Ctry>	[1..1]	CodeSet	C3	440

16.1.18.3.1 BIC <BIC>*Presence:* [1..1]*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".*Impacted by:* C2 "AnyBIC"*Datatype:* "AnyBICIdentifier" on page 498

Constraints

- **AnyBIC**

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

16.1.18.3.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

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

ProprietaryIdentification <PrtryId> contains the following elements (see "[GenericIdentification36](#)" on page 414 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		414
	Issuer <Issr>	[1..1]	Text		414
	SchemeName <SchmeNm>	[0..1]	Text		414

16.1.18.3.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Identification of a party with its name and address in free text.

NameAndAddress <NmAndAdr> contains the following **NameAndAddress13** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		438
	Address <Adr>	[0..1]			439
	AddressType <AdrTp>	[0..1]	CodeSet		439
	AddressLine <AdrLine>	[0..5]	Text		439
	StreetName <StrtNm>	[0..1]	Text		439
	BuildingNumber <BldgNb>	[0..1]	Text		440
	PostCode <PstCd>	[0..1]	Text		440
	TownName <TwnNm>	[0..1]	Text		440
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		440
	Country <Ctry>	[1..1]	CodeSet	C3	440

16.1.18.3.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: "[Max350Text](#)" on page 501

16.1.18.3.3.2 Address <Adr>*Presence:* [0..1]*Definition:* Postal address of a party.**Address <Adr>** contains the following **PostalAddress8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]	CodeSet		439
	AddressLine <AdrLine>	[0..5]	Text		439
	StreetName <StrtNm>	[0..1]	Text		439
	BuildingNumber <BldgNb>	[0..1]	Text		440
	PostCode <PstCd>	[0..1]	Text		440
	TownName <TwnNm>	[0..1]	Text		440
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		440
	Country <Ctry>	[1..1]	CodeSet	C3	440

16.1.18.3.3.2.1 AddressType <AdrTp>*Presence:* [0..1]*Definition:* Identifies the nature of the postal address.*Datatype:* "AddressType2Code" on page 477

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.

16.1.18.3.3.2.2 AddressLine <AdrLine>*Presence:* [0..5]*Definition:* Information that locates and identifies a specific address, as defined by postal services, that is presented in free format text.*Datatype:* "Max70Text" on page 502**16.1.18.3.3.2.3 StreetName <StrtNm>***Presence:* [0..1]*Definition:* Name of a street or thoroughfare.*Datatype:* "Max70Text" on page 502

16.1.18.3.3.2.4 BuildingNumber <BldgNb>*Presence:* [0..1]*Definition:* Number that identifies the position of a building on a street.*Datatype:* "Max16Text" on page 501**16.1.18.3.3.2.5 PostCode <PstCd>***Presence:* [0..1]*Definition:* Identifier consisting of a group of letters and/or numbers that is added to a postal address to assist the sorting of mail.*Datatype:* "Max16Text" on page 501**16.1.18.3.3.2.6 TownName <TwnNm>***Presence:* [0..1]*Definition:* Name of a built-up area, with defined boundaries, and a local government.*Datatype:* "Max35Text" on page 502**16.1.18.3.3.2.7 CountrySubDivision <CtrySubDvsn>***Presence:* [0..1]*Definition:* Identifies a subdivision of a country for example, state, region, county.*Datatype:* "Max35Text" on page 502**16.1.18.3.3.2.8 Country <Ctry>***Presence:* [1..1]*Definition:* Nation with its own government, occupying a particular territory.*Impacted by:* C3 "Country"*Datatype:* "CountryCode" on page 482**Constraints**

- Country**

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

16.1.18.4 PartyIdentification100Choice*Definition:* Identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	441
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		441
Or}	NameAndAddress <NmAndAdr>	[1..1]			441
	Name <Nm>	[1..1]	Text		441
	Address <Adr>	[1..1]	±		441

16.1.18.4.1 AnyBIC <AnyBIC>*Presence:* [1..1]*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.*Impacted by:* C2 "AnyBIC"*Datatype:* "AnyBICIdentifier" on page 498**Constraints**

- **AnyBIC**

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

16.1.18.4.2 ProprietaryIdentification <PrtryId>*Presence:* [1..1]*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification36" on page 414 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		414
	Issuer <Issr>	[1..1]	Text		414
	SchemeName <SchmeNm>	[0..1]	Text		414

16.1.18.4.3 NameAndAddress <NmAndAdr>*Presence:* [1..1]*Definition:* Name by which a party is known and which is usually used to identify that party.**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		441
	Address <Adr>	[1..1]	±		441

16.1.18.4.3.1 Name <Nm>*Presence:* [1..1]*Definition:* Name by which a party is known and which is usually used to identify that party.*Datatype:* "Max70Text" on page 502**16.1.18.4.3.2 Address <Adr>***Presence:* [1..1]

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

Address <Adr> contains the following elements (see "PostalAddress2" on page 473 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		473
	PostCodeIdentification <PstCdd>	[1..1]	Text		473
	TownName <TwnNm>	[1..1]	Text		473
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		473
	Country <Ctry>	[1..1]	CodeSet	C3	474

16.1.19 Person Identification

16.1.19.1 ContactIdentification2

Definition: Information needed to contact a physical person.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		442
	GivenName <GvnNm>	[0..1]	Text		442
	Name <Nm>	[1..1]	Text		443
	PhoneNumber <PhneNb>	[0..1]	Text		443
	MobileNumber <MobNb>	[0..1]	Text		443
	FaxNumber <FaxNb>	[0..1]	Text		443
	EmailAddress <EmailAdr>	[0..1]	Text		443

16.1.19.1.1 NamePrefix <NmPrfx>

Presence: [0..1]

Definition: Specifies the terms used to formally address a person.

Datatype: "NamePrefix1Code" on page 493

CodeName	Name	Definition
DOCT	Doctor	Title of the person is Doctor or Dr.
MIST	Mister	Title of the person is Mister or Mr.
MISS	Miss	Title of the person is Miss.
MADM	Madam	Title of the person is Madam.

16.1.19.1.2 GivenName <GvnNm>

Presence: [0..1]

Definition: First name of a person.

Datatype: "Max35Text" on page 502

16.1.19.1.3 Name <Nm>

Presence: [1..1]

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

Datatype: "Max35Text" on page 502

16.1.19.1.4 PhoneNumber <PhneNb>

Presence: [0..1]

Definition: Collection of information that identifies a phone number, as defined by telecom services.

Datatype: "PhoneNumber" on page 502

16.1.19.1.5 MobileNumber <MobNb>

Presence: [0..1]

Definition: Collection of information that identifies a mobile phone number, as defined by telecom services.

Datatype: "PhoneNumber" on page 502

16.1.19.1.6 FaxNumber <FaxNb>

Presence: [0..1]

Definition: Collection of information that identifies a FAX number, as defined by telecom services.

Datatype: "PhoneNumber" on page 502

16.1.19.1.7 EmailAddress <EmailAdr>

Presence: [0..1]

Definition: Address for electronic mail (e-mail).

Datatype: "Max256Text" on page 501

16.1.20 Postal Address

16.1.20.1 NameAndAddress5

Definition: Information that locates and identifies a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		443
	Address <Adr>	[0..1]	±		444

16.1.20.1.1 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 501

16.1.20.1.2 Address <Adr>*Presence:* [0..1]*Definition:* Postal address of the party.**Address <Adr>** contains the following elements (see ["PostalAddress1"](#) on page 444 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]	CodeSet		444
	AddressLine <AdrLine>	[0..5]	Text		445
	StreetName <StrtNm>	[0..1]	Text		445
	BuildingNumber <BldgNb>	[0..1]	Text		445
	PostCode <PstCd>	[0..1]	Text		445
	TownName <TwnNm>	[0..1]	Text		445
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		445
	Country <Ctry>	[1..1]	CodeSet	C3	445

16.1.20.2 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		444
	AddressLine <AdrLine>	[0..5]	Text		445
	StreetName <StrtNm>	[0..1]	Text		445
	BuildingNumber <BldgNb>	[0..1]	Text		445
	PostCode <PstCd>	[0..1]	Text		445
	TownName <TwnNm>	[0..1]	Text		445
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		445
	Country <Ctry>	[1..1]	CodeSet	C3	445

16.1.20.2.1 AddressType <AdrTp>*Presence:* [0..1]*Definition:* Identifies the nature of the postal address.*Datatype:* ["AddressType2Code"](#) on page 477

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.

16.1.20.2.2 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 502

16.1.20.2.3 StreetName <StrtNm>

Presence: [0..1]

Definition: Name of a street or thoroughfare.

Datatype: "Max70Text" on page 502

16.1.20.2.4 BuildingNumber <BldgNb>

Presence: [0..1]

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

Datatype: "Max16Text" on page 501

16.1.20.2.5 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 501

16.1.20.2.6 TownName <TwnNm>

Presence: [0..1]

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

Datatype: "Max35Text" on page 502

16.1.20.2.7 CountrySubDivision <CtrySubDvsn>

Presence: [0..1]

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

Datatype: "Max35Text" on page 502

16.1.20.2.8 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 482

Constraints

- **Country**

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

16.1.21 Price

16.1.21.1 Price2

Definition: Type and information about a price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		446
	Value <Val>	[1..1]	±		446

16.1.21.1.1 Type <Tp>

Presence: [1..1]

Definition: Specification of the price type.

Type <Tp> contains one of the following elements (see "YieldedOrValueType1Choice" on page 434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Yielded <Yldd>	[1..1]	Indicator		434
Or}	ValueType <ValTp>	[1..1]	CodeSet		434

16.1.21.1.2 Value <Val>

Presence: [1..1]

Definition: Value of the price, for example, as a currency and value.

Value <Val> contains one of the following elements (see "PriceRateOrAmountChoice" on page 448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		448
Or}	Amount <Amt>	[1..1]	Amount	C2	448

16.1.21.2 Price7

Definition: Type and information about a price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		447
	Value <Val>	[1..1]	±		447

16.1.21.2.1 Type <Tp>

Presence: [1..1]

Definition: Specification of the price type.

Type <Tp> contains one of the following elements (see "[YieldedOrValueType1Choice](#)" on page 434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Yielded <Yldd>	[1..1]	Indicator		434
Or}	ValueType <ValTp>	[1..1]	CodeSet		434

16.1.21.2.2 Value <Val>

Presence: [1..1]

Definition: Value of the price, for example, as a currency and value.

Value <Val> contains one of the following elements (see "[PriceRateOrAmount3Choice](#)" on page 447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		447
Or}	Amount <Amt>	[1..1]	Amount	C2	447

16.1.21.3 PriceRateOrAmount3Choice

Definition: Choice of formats for the price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		447
Or}	Amount <Amt>	[1..1]	Amount	C2	447

16.1.21.3.1 Rate <Rate>

Presence: [1..1]

Definition: Price expressed as a rate, that is percentage.

Datatype: "[PercentageRate](#)" on page 500

16.1.21.3.2 Amount <Amt>

Presence: [1..1]

Definition: Price expressed as a currency and value.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd13DecimalAmount" on page 475

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.

16.1.21.4 PriceRateOrAmountChoice

Definition: Choice of formats for the price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		448
Or}	Amount <Amt>	[1..1]	Amount	C2	448

16.1.21.4.1 Rate <Rate>

Presence: [1..1]

Definition: Price expressed as a rate, that is percentage.

Datatype: "PercentageRate" on page 500

16.1.21.4.2 Amount <Amt>

Presence: [1..1]

Definition: Price expressed as a currency and value.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd13DecimalAmount" on page 475

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.

16.1.22 Rate

16.1.22.1 InterestRate1Choice

Definition: Choice between a fixed rate and a variable rate.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FixedInterestRate <FxdIntrstRate>	[1..1]	Rate		449
Or}	VariableInterestRate <VarblIntrstRate>	[1..1]			449
	Index <Indx>	[1..1]	Text		449
	BasisPointSpread <BsisPtSprd>	[0..1]	Quantity		449

16.1.22.1.1 FixedInterestRate <FxdIntrstRate>

Presence: [1..1]

Definition: Indicates that the rate is fixed.

Datatype: "PercentageRate" on page 500

16.1.22.1.2 VariableInterestRate <VarblIntrstRate>

Presence: [1..1]

Definition: Provides details about the variable rate.

VariableInterestRate <VarblIntrstRate> contains the following **VariableInterest1Rate** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Index <Indx>	[1..1]	Text		449
	BasisPointSpread <BsisPtSprd>	[0..1]	Quantity		449

16.1.22.1.2.1 Index <Indx>

Presence: [1..1]

Definition: Specifies the index taken into account to calculate the variable interest rate.

Datatype: "Max35Text" on page 502

16.1.22.1.2.2 BasisPointSpread <BsisPtSprd>

Presence: [0..1]

Definition: Used to express differences in interest rates, for example, a difference of 0.10% is equivalent to a change of 10 basis points.

Datatype: "Number" on page 499

16.1.23 Safekeeping Place

16.1.23.1 SafekeepingPlaceFormat10Choice

Definition: Choice between formats for the place of safekeeping.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			450
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		450
	Identification <Id>	[0..1]	Text		450
Or	Country <Ctry>	[1..1]	CodeSet	C3	450
Or	TypeAndIdentification <TpAndId>	[1..1]			451
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		451
	Identification <Id>	[1..1]	IdentifierSet	C2	451
Or}	Proprietary <Prtry>	[1..1]	±		452

16.1.23.1.1 Identification <Id>

Presence: [1..1]

Definition: Place of safekeeping expressed as a code and a narrative description.

Identification <Id> contains the following **SafekeepingPlaceTypeAndText8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		450
	Identification <Id>	[0..1]	Text		450

16.1.23.1.1.1 SafekeepingPlaceType <SfkpgPlcTp>

Presence: [1..1]

Definition: Place of safekeeping as a code.

Datatype: "SafekeepingPlace3Code" on page 495

CodeName	Name	Definition
SHHE	SharesHeldElsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

16.1.23.1.1.2 Identification <Id>

Presence: [0..1]

Definition: Additional information about the place of safekeeping.

Datatype: "Max35Text" on page 502

16.1.23.1.2 Country <Ctry>

Presence: [1..1]

Definition: Place of safekeeping expressed with a country code.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 482

Constraints

- **Country**

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

16.1.23.1.3 TypeAndIdentification <TpAndId>

Presence: [1..1]

Definition: Place of safekeeping expressed with a type and identification.

TypeAndIdentification <TpAndId> contains the following **SafekeepingPlaceTypeAndAnyBICIdentifier1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		451
	Identification <Id>	[1..1]	IdentifierSet	C2	451

16.1.23.1.3.1 SafekeepingPlaceType <SfkpgPlcTp>

Presence: [1..1]

Definition: Place of safekeeping as a code.

Datatype: "SafekeepingPlace1Code" on page 495

CodeName	Name	Definition
CUST	SharesHeldAtLocalCustodian	Financial instruments held at a local custodian.
ICSD	SharesHeldAtICSD	Financial instruments held at an International Central Securities Depository.
NCSD	SharesHeldAtNCSD	Financial instruments held at a National Central Securities Depository.
SHHE	SharesHeldElsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

16.1.23.1.3.2 Identification <Id>

Presence: [1..1]

Definition: Place of safekeeping.

Impacted by: C2 "AnyBIC"

Datatype: "AnyBICIdentifier" on page 498

Constraints

- **AnyBIC**

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

16.1.23.1.4 Proprietary <Prtry>

Presence: [1..1]

Definition: Place of safekeeping expressed with a propriety identification scheme.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification78](#)" on page 413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		413
	Identification <Id>	[0..1]	Text		413

16.1.24 Settlement Details**16.1.24.1 SettlementDetails102**

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[1..1]	DateTime		454
	SettlementParties <SttlmPties>	[0..1]			454
{Or	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]		C7	456
	Depository <Dpstry>	[1..1]	±		457
	Party1 <Pty1>	[1..1]			458
	PartyIdentification <PtyId>	[1..1]	±		458
	AccountIdentification <AcctId>	[0..1]	Text		458
	ProcessingIdentification <PrcgId>	[0..1]	Text		459
	ProcessingDate <PrcgDt>	[0..1]	±		459
	SubAccount <SubAcct>	[0..1]	±		459
	ContactPerson <CtctPrsn>	[0..1]	±		459
	Party2 <Pty2>	[0..1]			460
	Identification <Id>	[1..1]	±		460
	AlternateIdentification <AltrnId>	[0..1]			461
	IdentificationType <IdTp>	[1..1]			461
{Or	Code <Cd>	[1..1]	CodeSet		462
Or}	Proprietary <Prtry>	[1..1]	±		462
	Country <Ctry>	[1..1]	CodeSet	C3	462
	AlternateIdentification <AltrnId>	[1..1]	Text		463
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		463
	ProcessingIdentification <PrcgId>	[0..1]	Text		463
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	463
Or}	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]		C8	463
	Depository <Dpstry>	[1..1]	±		464
	Party1 <Pty1>	[1..1]			465
	PartyIdentification <PtyId>	[1..1]	±		465
	AccountIdentification <AcctId>	[0..1]	Text		465
	ProcessingIdentification <PrcgId>	[0..1]	Text		466
	ProcessingDate <PrcgDt>	[0..1]	±		466
	SubAccount <SubAcct>	[0..1]	±		466
	ContactPerson <CtctPrsn>	[0..1]	±		466

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Party2 <Pty2>	[0..1]			467
	Identification <Id>	[1..1]	±		467
	AlternateIdentification <AltrnId>	[0..1]			468
	IdentificationType <IdTp>	[1..1]			468
{Or	Code <Cd>	[1..1]	CodeSet		469
Or}	Proprietary <Prtry>	[1..1]	±		469
	Country <Ctry>	[1..1]	CodeSet	C3	469
	AlternateIdentification <AltrnId>	[1..1]	Text		470
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		470
	ProcessingIdentification <PrctlId>	[0..1]	Text		470
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	470
	CollateralOwnership <CollOwnrsh>	[1..1]			470
	Proprietary <Prtry>	[1..1]	Indicator		471
	ClientName <ClntNm>	[0..1]	±		471

16.1.24.1.1 TradeDate <TradDt>

Presence: [1..1]

Definition: Indicates the date as known by the two parties to be used for matching purposes when settlement of securities occurs.

Datatype: "ISODatetime" on page 497

16.1.24.1.2 SettlementParties <SttlmPties>

Presence: [0..1]

Definition: Provides details on either the delivering or receiving settlement parties.

SettlementParties <SttlmPties> contains one of the following **SettlementParties5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]		C7	456
	Depository <Dpstry>	[1..1]	±		457
	Party1 <Pty1>	[1..1]			458
	PartyIdentification <Ptyld>	[1..1]	±		458
	AccountIdentification <Acctld>	[0..1]	Text		458
	ProcessingIdentification <Prcgld>	[0..1]	Text		459
	ProcessingDate <PrcgDt>	[0..1]	±		459
	SubAccount <SubAcct>	[0..1]	±		459
	ContactPerson <CtctPrsn>	[0..1]	±		459
	Party2 <Pty2>	[0..1]			460
	Identification <Id>	[1..1]	±		460
	AlternatIdentification <Altrnld>	[0..1]			461
	IdentificationType <IdTp>	[1..1]			461
{Or	Code <Cd>	[1..1]	CodeSet		462
Or}	Proprietary <Prtry>	[1..1]	±		462
	Country <Ctry>	[1..1]	CodeSet	C3	462
	AlternatIdentification <Altrnld>	[1..1]	Text		463
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		463
	ProcessingIdentification <Prcgld>	[0..1]	Text		463
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	463
Or}	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]		C8	463
	Depository <Dpstry>	[1..1]	±		464
	Party1 <Pty1>	[1..1]			465
	PartyIdentification <Ptyld>	[1..1]	±		465
	AccountIdentification <Acctld>	[0..1]	Text		465
	ProcessingIdentification <Prcgld>	[0..1]	Text		466
	ProcessingDate <PrcgDt>	[0..1]	±		466
	SubAccount <SubAcct>	[0..1]	±		466
	ContactPerson <CtctPrsn>	[0..1]	±		466
	Party2 <Pty2>	[0..1]			467
	Identification <Id>	[1..1]	±		467

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AlternateIdentification <AltrnId>	[0..1]			468
	IdentificationType <IdTp>	[1..1]			468
{Or	Code <Cd>	[1..1]	CodeSet		469
Or}	Proprietary <Prtry>	[1..1]	±		469
	Country <Ctry>	[1..1]	CodeSet	C3	469
	AlternateIdentification <AltrnId>	[1..1]	Text		470
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		470
	ProcessingIdentification <PrcgId>	[0..1]	Text		470
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	470

16.1.24.1.2.1 DeliveringSettlementParties <DlvrgSttlmPties>

Presence: [0..1]

Definition: Chain of parties involved in the settlement of a transaction, including receipts and deliveries, book transfers, treasury deals, or other activities, resulting in the movement of a security or amount of money from one account to another.

Impacted by: C7 "DepositoryGuideline"

DeliveringSettlementParties <DlvrgSttlmPties> contains the following
DeliveringPartiesAndAccount15 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[1..1]	±		457
	Party1 <Pty1>	[1..1]			458
	PartyIdentification <PtyId>	[1..1]	±		458
	AccountIdentification <AcctId>	[0..1]	Text		458
	ProcessingIdentification <PrcgId>	[0..1]	Text		459
	ProcessingDate <PrcgDt>	[0..1]	±		459
	SubAccount <SubAcct>	[0..1]	±		459
	ContactPerson <CtctPrsn>	[0..1]	±		459
	Party2 <Pty2>	[0..1]			460
	Identification <Id>	[1..1]	±		460
	AlternateIdentification <AltrnId>	[0..1]			461
	IdentificationType <IdTp>	[1..1]			461
{Or	Code <Cd>	[1..1]	CodeSet		462
Or}	Proprietary <Prtry>	[1..1]	±		462
	Country <Ctry>	[1..1]	CodeSet	C3	462
	AlternateIdentification <AltrnId>	[1..1]	Text		463
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		463
	ProcessingIdentification <PrcgId>	[0..1]	Text		463
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	463

Constraints

- **DepositoryGuideline**

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

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

16.1.24.1.2.1.1 Depository <Dpstry>

Presence: [1..1]

Definition: First party in the settlement chain. In a plain vanilla settlement, it is the Central Securities Depository where the counterparty requests to receive the financial instrument or from where the counterparty delivers the financial instruments.

Depository <Dpstry> contains one of the following elements (see "[PartyIdentification102Choice](#)" on page 436 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	436
Or	NameAndAddress <NmAndAdr>	[1..1]	±		436
Or}	Country <Ctry>	[1..1]	CodeSet	C3	437

16.1.24.1.2.1.2 Party1 <Pty1>

Presence: [1..1]

Definition: Party that, in a settlement chain interacts with the depository.

Party1 <Pty1> contains the following **PartyIdentificationAndAccount126** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]	±		458
	AccountIdentification <AcctId>	[0..1]	Text		458
	ProcessingIdentification <PrcgId>	[0..1]	Text		459
	ProcessingDate <PrcgDt>	[0..1]	±		459
	SubAccount <SubAcct>	[0..1]	±		459
	ContactPerson <CtctPrsn>	[0..1]	±		459

16.1.24.1.2.1.2.1 PartyIdentification <PtyId>

Presence: [1..1]

Definition: Party that legally owns the account.

PartyIdentification <PtyId> contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	441
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		441
Or}	NameAndAddress <NmAndAdr>	[1..1]			441
	Name <Nm>	[1..1]	Text		441
	Address <Adr>	[1..1]	±		441

16.1.24.1.2.1.2.2 AccountIdentification <AcctId>

Presence: [0..1]

Definition: Identification of the account owned by the party.

Datatype: "[Max35Text](#)" on page 502

16.1.24.1.2.1.2.3 ProcessingIdentification <PrcgId>*Presence:* [0..1]*Definition:* Specifies the reference of the transaction at the party identified in the sequence.*Datatype:* "Max35Text" on page 502**16.1.24.1.2.1.2.4 ProcessingDate <PrcgDt>***Presence:* [0..1]*Definition:* Date and optionally the time, at which this transaction was processed by the party identified in this sequence.**ProcessingDate <PrcgDt>** contains one of the following elements (see "DateAndDateTimeChoice" on page 408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		408
Or}	DateTime <DtTm>	[1..1]	DateTime		408

16.1.24.1.2.1.2.5 SubAccount <SubAcct>*Presence:* [0..1]*Definition:* Business relationship between two entities; one entity is the account owner, the other entity is the account servicer.**SubAccount <SubAcct>** contains the following elements (see "SubAccount5" on page 283 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		283
	Name <Nm>	[0..1]	Text		283
	Characteristic <Chrtc>	[0..1]	Text		283

16.1.24.1.2.1.2.6 ContactPerson <CtctPrsn>*Presence:* [0..1]*Definition:* Contact person and contact information.

ContactPerson <CtctPrsn> contains the following elements (see "ContactIdentification2" on page 442 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		442
	GivenName <GvnNm>	[0..1]	Text		442
	Name <Nm>	[1..1]	Text		443
	PhoneNumber <PhneNb>	[0..1]	Text		443
	MobileNumber <MobNb>	[0..1]	Text		443
	FaxNumber <FaxNb>	[0..1]	Text		443
	EmailAddress <EmailAdr>	[0..1]	Text		443

16.1.24.1.2.1.3 Party2 <Pty2>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 1.

Party2 <Pty2> contains the following **PartyIdentificationAndAccount127** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		460
	AlternateIdentification <AltrnId>	[0..1]			461
	IdentificationType <IdTp>	[1..1]			461
{Or	Code <Cd>	[1..1]	CodeSet		462
Or}	Proprietary <Prtry>	[1..1]	±		462
	Country <Ctry>	[1..1]	CodeSet	C3	462
	AlternateIdentification <AltrnId>	[1..1]	Text		463
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		463
	ProcessingIdentification <PrctlId>	[0..1]	Text		463
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	463

16.1.24.1.2.1.3.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see "PartyIdentification101Choice" on page 437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C2	437
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		438
Or}	NameAndAddress <NmAndAdr>	[1..1]			438
	Name <Nm>	[1..1]	Text		438
	Address <Adr>	[0..1]			439
	AddressType <AdrTp>	[0..1]	CodeSet		439
	AddressLine <AdrLine>	[0..5]	Text		439
	StreetName <StrtNm>	[0..1]	Text		439
	BuildingNumber <BldgNb>	[0..1]	Text		440
	PostCode <PstCd>	[0..1]	Text		440
	TownName <TwnNm>	[0..1]	Text		440
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		440
	Country <Ctry>	[1..1]	CodeSet	C3	440

16.1.24.1.2.1.3.2 Alternateldentification <Altrnld>

Presence: [0..1]

Definition: Alternate identification for a party.

Alternateldentification <Altrnld> contains the following **AlternatePartyIdentification8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]			461
{Or	Code <Cd>	[1..1]	CodeSet		462
Or}	Proprietary <Prtry>	[1..1]	±		462
	Country <Ctry>	[1..1]	CodeSet	C3	462
	Alternateldentification <Altrnld>	[1..1]	Text		463

16.1.24.1.2.1.3.2.1 IdentificationType <IdTp>

Presence: [1..1]

Definition: Specifies the type of alternate identification of the party identified.

IdentificationType <IdTp> contains one of the following **IdentificationType43Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		462
Or}	Proprietary <Prtry>	[1..1]	±		462

16.1.24.1.2.1.3.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Type of identification is defined using a code.

Datatype: "TypeOfIdentification2Code" on page 497

CodeName	Name	Definition
ARNU	AlienRegistrationNumber	Number assigned by a government agency to identify foreign nationals.
CHTY	TaxExemptIdentificationNumber	Number assigned to a tax exempt entity.
CORP	CorporateIdentification	Number assigned to a corporate entity.
FIIN	ForeignInvestmentIdentityNumber	Number assigned to a foreign investor (other than the alien number).
TXID	TaxIdentificationNumber	Number assigned by a tax authority to an entity.

16.1.24.1.2.1.3.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of identification is defined using a data source scheme.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification36](#)" on page 414 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		414
	Issuer <Issr>	[1..1]	Text		414
	SchemeName <SchmeNm>	[0..1]	Text		414

16.1.24.1.2.1.3.2.2 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government, occupying a particular territory.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 482

Constraints

- **Country**

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

16.1.24.1.2.1.3.2.3 Alternateldidentification <Altrnld>

Presence: [1..1]

Definition: Alternate identification for a party.

Datatype: "Max35Text" on page 502

16.1.24.1.2.1.3.3 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

Datatype: "Max35Text" on page 502

16.1.24.1.2.1.3.4 ProcessingIdentification <Prcgld>

Presence: [0..1]

Definition: Unambiguous identification of the transaction for the party identified.

Datatype: "Max35Text" on page 502

16.1.24.1.2.1.3.5 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information regarding the party.

Impacted by: C3 "AdditonalDetailsGuideline"

AdditionalInformation <AddtlInf> contains the following elements (see "PartyTextInformation1" on page 435 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		435
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		436
	RegistrationDetails <RegnDtls>	[0..1]	Text		436

Constraints

- **AdditonalDetailsGuideline**

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

16.1.24.1.2.2 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Chain of parties involved in the settlement of a transaction, including receipts and deliveries, book transfers, treasury deals, or other activities, resulting in the movement of a security or amount of money from one account to another.

Impacted by: C8 "DepositoryGuideline"

ReceivingSettlementParties <RcvgSttlmPties> contains the following **ReceivingPartiesAndAccount15** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[1..1]	±		464
	Party1 <Pty1>	[1..1]			465
	PartyIdentification <PtyId>	[1..1]	±		465
	AccountIdentification <AcctId>	[0..1]	Text		465
	ProcessingIdentification <PrcgId>	[0..1]	Text		466
	ProcessingDate <PrcgDt>	[0..1]	±		466
	SubAccount <SubAcct>	[0..1]	±		466
	ContactPerson <CtctPrsn>	[0..1]	±		466
	Party2 <Pty2>	[0..1]			467
	Identification <Id>	[1..1]	±		467
	AlternateIdentification <AltrnId>	[0..1]			468
	IdentificationType <IdTp>	[1..1]			468
{Or	Code <Cd>	[1..1]	CodeSet		469
Or}	Proprietary <Prtry>	[1..1]	±		469
	Country <Ctry>	[1..1]	CodeSet	C3	469
	AlternateIdentification <AltrnId>	[1..1]	Text		470
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		470
	ProcessingIdentification <PrcgId>	[0..1]	Text		470
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	470

Constraints

- **DepositoryGuideline**

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

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

16.1.24.1.2.2.1 Depository <Dpstry>

Presence: [1..1]

Definition: First party in the settlement chain. In a plain vanilla settlement, it is the Central Securities Depository where the counterparty requests to receive the financial instrument or from where the counterparty delivers the financial instruments.

Depository <Dpstry> contains one of the following elements (see "[PartyIdentification102Choice](#)" on page 436 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	436
Or	NameAndAddress <NmAndAdr>	[1..1]	±		436
Or}	Country <Ctry>	[1..1]	CodeSet	C3	437

16.1.24.1.2.2.2 Party1 <Pty1>

Presence: [1..1]

Definition: Party that, in a settlement chain interacts with the depository.

Party1 <Pty1> contains the following **PartyIdentificationAndAccount126** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]	±		465
	AccountIdentification <AcctId>	[0..1]	Text		465
	ProcessingIdentification <PrcgId>	[0..1]	Text		466
	ProcessingDate <PrcgDt>	[0..1]	±		466
	SubAccount <SubAcct>	[0..1]	±		466
	ContactPerson <CtctPrsn>	[0..1]	±		466

16.1.24.1.2.2.2.1 PartyIdentification <PtyId>

Presence: [1..1]

Definition: Party that legally owns the account.

PartyIdentification <PtyId> contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	441
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		441
Or}	NameAndAddress <NmAndAdr>	[1..1]			441
	Name <Nm>	[1..1]	Text		441
	Address <Adr>	[1..1]	±		441

16.1.24.1.2.2.2.2 AccountIdentification <AcctId>

Presence: [0..1]

Definition: Identification of the account owned by the party.

Datatype: "[Max35Text](#)" on page 502

16.1.24.1.2.2.2.3 ProcessingIdentification <PrcgId>*Presence:* [0..1]*Definition:* Specifies the reference of the transaction at the party identified in the sequence.*Datatype:* "Max35Text" on page 502**16.1.24.1.2.2.2.4 ProcessingDate <PrcgDt>***Presence:* [0..1]*Definition:* Date and optionally the time, at which this transaction was processed by the party identified in this sequence.**ProcessingDate <PrcgDt>** contains one of the following elements (see "DateAndDateTimeChoice" on page 408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		408
Or}	DateTime <DtTm>	[1..1]	DateTime		408

16.1.24.1.2.2.2.5 SubAccount <SubAcct>*Presence:* [0..1]*Definition:* Business relationship between two entities; one entity is the account owner, the other entity is the account servicer.**SubAccount <SubAcct>** contains the following elements (see "SubAccount5" on page 283 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		283
	Name <Nm>	[0..1]	Text		283
	Characteristic <Chrtc>	[0..1]	Text		283

16.1.24.1.2.2.2.6 ContactPerson <CtctPrsn>*Presence:* [0..1]*Definition:* Contact person and contact information.

ContactPerson <CtctPrsn> contains the following elements (see "ContactIdentification2" on page 442 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		442
	GivenName <GvnNm>	[0..1]	Text		442
	Name <Nm>	[1..1]	Text		443
	PhoneNumber <PhneNb>	[0..1]	Text		443
	MobileNumber <MobNb>	[0..1]	Text		443
	FaxNumber <FaxNb>	[0..1]	Text		443
	EmailAddress <EmailAdr>	[0..1]	Text		443

16.1.24.1.2.2.3 Party2 <Pty2>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 1.

Party2 <Pty2> contains the following **PartyIdentificationAndAccount127** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		467
	AlternateIdentification <AltrnId>	[0..1]			468
	IdentificationType <IdTp>	[1..1]			468
{Or	Code <Cd>	[1..1]	CodeSet		469
Or}	Proprietary <Prtry>	[1..1]	±		469
	Country <Ctry>	[1..1]	CodeSet	C3	469
	AlternateIdentification <AltrnId>	[1..1]	Text		470
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		470
	ProcessingIdentification <PrcgId>	[0..1]	Text		470
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	470

16.1.24.1.2.2.3.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see "PartyIdentification101Choice" on page 437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C2	437
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		438
Or}	NameAndAddress <NmAndAdr>	[1..1]			438
	Name <Nm>	[1..1]	Text		438
	Address <Adr>	[0..1]			439
	AddressType <AdrTp>	[0..1]	CodeSet		439
	AddressLine <AdrLine>	[0..5]	Text		439
	StreetName <StrtNm>	[0..1]	Text		439
	BuildingNumber <BldgNb>	[0..1]	Text		440
	PostCode <PstCd>	[0..1]	Text		440
	TownName <TwnNm>	[0..1]	Text		440
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		440
	Country <Ctry>	[1..1]	CodeSet	C3	440

16.1.24.1.2.2.3.2 Alternateldentification <Altrnld>

Presence: [0..1]

Definition: Alternate identification for a party.

Alternateldentification <Altrnld> contains the following **AlternatePartyIdentification8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]			468
{Or	Code <Cd>	[1..1]	CodeSet		469
Or}	Proprietary <Prtry>	[1..1]	±		469
	Country <Ctry>	[1..1]	CodeSet	C3	469
	Alternateldentification <Altrnld>	[1..1]	Text		470

16.1.24.1.2.2.3.2.1 IdentificationType <IdTp>

Presence: [1..1]

Definition: Specifies the type of alternate identification of the party identified.

IdentificationType <IdTp> contains one of the following **IdentificationType43Choice** elements

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

16.1.24.1.2.2.3.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Type of identification is defined using a code.

Datatype: "TypeOfIdentification2Code" on page 497

CodeName	Name	Definition
ARNU	AlienRegistrationNumber	Number assigned by a government agency to identify foreign nationals.
CHTY	TaxExemptIdentificationNumber	Number assigned to a tax exempt entity.
CORP	CorporateIdentification	Number assigned to a corporate entity.
FIIN	ForeignInvestmentIdentityNumber	Number assigned to a foreign investor (other than the alien number).
TXID	TaxIdentificationNumber	Number assigned by a tax authority to an entity.

16.1.24.1.2.2.3.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of identification is defined using a data source scheme.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification36](#)" on page 414 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		414
	Issuer <Issr>	[1..1]	Text		414
	SchemeName <SchmeNm>	[0..1]	Text		414

16.1.24.1.2.2.3.2.2 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government, occupying a particular territory.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 482

Constraints

- **Country**

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

16.1.24.1.2.3.2.3 Alternateldidentification <Altrnld>

Presence: [1..1]

Definition: Alternate identification for a party.

Datatype: "Max35Text" on page 502

16.1.24.1.2.3.3 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

Datatype: "Max35Text" on page 502

16.1.24.1.2.3.4 ProcessingIdentification <Prcgld>

Presence: [0..1]

Definition: Unambiguous identification of the transaction for the party identified.

Datatype: "Max35Text" on page 502

16.1.24.1.2.3.5 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information regarding the party.

Impacted by: C3 "AdditonalDetailsGuideline"

AdditionalInformation <AddtlInf> contains the following elements (see "PartyTextInformation1" on page 435 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		435
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		436
	RegistrationDetails <RegnDtls>	[0..1]	Text		436

Constraints

- **AdditonalDetailsGuideline**

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

16.1.24.1.3 CollateralOwnership <CollOwnrsh>

Presence: [1..1]

Definition: Indicates the collateral ownership.

CollateralOwnership <CollOwnrsh> contains the following **CollateralOwnership2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]	Indicator		471
	ClientName <CIntNm>	[0..1]	±		471

16.1.24.1.3.1 Proprietary <Prtry>

Presence: [1..1]

Definition: Indicates that the collateral is owned by the clearing member or not.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 499):

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

16.1.24.1.3.2 ClientName <CIntNm>

Presence: [0..1]

Definition: Indicates that the client owns the collateral.

ClientName <CIntNm> contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	441
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		441
Or}	NameAndAddress <NmAndAdr>	[1..1]			441
	Name <Nm>	[1..1]	Text		441
	Address <Adr>	[1..1]	±		441

16.1.25 Status

16.1.25.1 CollateralCancellationType1Choice

Definition: Choice between a code and a proprietary code for the reason the collateral message has been cancelled.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		471
Or}	Proprietary <Prtry>	[1..1]	±		472

16.1.25.1.1 Code <Cd>

Presence: [1..1]

Definition: Provides the cancellation reason using an ISO 20022 code.

Datatype: "CollateralManagementCancellationReason1Code" on page 479

CodeName	Name	Definition
PRER	ProcessingError	Cancellation due to message being sent in error.
PNSU	PendingNewSubmission	Cancellation due to a change in exposure or collateral or independent amount or margin terms. For collateral proposal submitting new/different collateral.

16.1.25.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the cancellation reason using a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		414
	Issuer <Issr>	[1..1]	Text		414
	SchemeName <SchmeNm>	[0..1]	Text		414

16.1.25.2 RejectionReason21FormatChoice

Definition: Choice of formats to express the reason of a rejection of the interest request.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		472
Or}	Proprietary <Prtry>	[1..1]	±		472

16.1.25.2.1 Code <Cd>

Presence: [1..1]

Definition: Provides the interest rejection reason using an ISO 20022 code.

Datatype: "InterestRejectionReason1Code" on page 492

CodeName	Name	Definition
VADA	ValueDate	Indicates whether the interest request is rejected due a value date difference.
DIAM	DisputeAmount	Indicates whether the interest request is rejected due an interest amount difference.

16.1.25.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the interest rejection reason using a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		414
	Issuer <Issr>	[1..1]	Text		414
	SchemeName <SchmeNm>	[0..1]	Text		414

16.1.26 Structured Postal Address

16.1.26.1 PostalAddress2

Definition: Address of a party expressed in a formal structure, usually according to the country's postal services specifications.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		473
	PostCodeIdentification <PstCdId>	[1..1]	Text		473
	TownName <TwnNm>	[1..1]	Text		473
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		473
	Country <Ctry>	[1..1]	CodeSet	C3	474

16.1.26.1.1 StreetName <StrtNm>

Presence: [0..1]

Definition: Name of a street or thoroughfare.

Datatype: "[Max70Text](#)" on page 502

16.1.26.1.2 PostCodeIdentification <PstCdId>

Presence: [1..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 501

16.1.26.1.3 TownName <TwnNm>

Presence: [1..1]

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

Datatype: "[Max35Text](#)" on page 502

16.1.26.1.4 CountrySubDivision <CtrySubDvsn>

Presence: [0..1]

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

Datatype: "Max35Text" on page 502

16.1.26.1.5 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 482

Constraints

- **Country**

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

16.2 Message Datatypes

16.2.1 Amount

16.2.1.1 ActiveCurrencyAndAmount

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

Type: Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveCurrencyCode" on page 476

Format

minInclusive	0
totalDigits	18
fractionDigits	5

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.2.1.2 ActiveOrHistoricCurrencyAnd13DecimalAmount

Definition: A number of monetary units specified in an active or a historic currency where the unit of currency is explicit and compliant with ISO 4217. The number of fractional digits (or minor unit of currency) is not checked as per ISO 4217: It must be lesser than or equal to 13.

Note: The decimal separator is a dot.

Type: Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveOrHistoricCurrencyCode" on page 476

Format

minInclusive	0
totalDigits	18
fractionDigits	13

Constraints

- **ActiveOrHistoricCurrency**

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

16.2.1.3 ActiveOrHistoricCurrencyAndAmount

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

Type: Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveOrHistoricCurrencyCode" on page 476

Format

minInclusive	0
totalDigits	18
fractionDigits	5

Constraints

- **ActiveOrHistoricCurrency**

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

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.2.1.4 ImpliedCurrencyAndAmount

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

Note: a zero amount is considered a positive amount.

Type: Amount

Format

minInclusive	0
totalDigits	18
fractionDigits	5

16.2.2 CodeSet

16.2.2.1 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}
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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.

16.2.2.2 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.

16.2.2.3 AddressType2Code

Definition: Specifies the type of address.

Type: CodeSet

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

16.2.2.4 AgreementFramework1Code

Definition: Specifies the agreement type details for the margin call.

Type: CodeSet

CodeName	Name	Definition
FBAA	FBAAgreement	French Banker's Association Agreement.
BBAA	BBAAgreement	British Banker's Association Agreement.
DERV	GermanRahmenvertragAgreement	German Rahmenvertrag Agreement.
ISDA	ISDAAgreement	International Swaps and Derivatives Association Agreement.
NONR	NoReference	No information about the master agreement is available.

16.2.2.5 CalculationMethod1Code

Definition: Indicates if the method for interest calculation is simple or compounding.

Type: CodeSet

CodeName	Name	Definition
SIMP	Simple	Calculation method by which interest is calculated on the original principal only.

CodeName	Name	Definition
		Accumulated interest from prior periods is not used in calculations for the following periods.
COMP	Compounding	Calculation method by which interest is calculated each period on the original principal and all interest accumulated during past periods.

16.2.2.6 CCPMemberType1Code

Definition: Specifies the type of membership the collateral provider holds with the CCP.

Type: CodeSet

CodeName	Name	Definition
ACMB	AgentClearingMember	Agent Clearing Member.
CCPX	ClearingHouse	Clearing House.
DCMB	DirectClearingMember	Direct Clearing Member.
FCMC	FuturesCommissionMerchant	Futures Commission Merchant.
GCMB	GeneralClearingMember	General Clearing Member.
SCMB	SponsoredClearingMember	Sponsored Clearing Member.

16.2.2.7 CollateralAccountType1Code

Definition: Specifies the collateral account type.

Type: CodeSet

CodeName	Name	Definition
HOUS	House	Specifies that the account is used to post collateral that covers the exposure resulting from trades executed for either the clearing member or its subsidiaries.
CLIE	Client	Specifies that the account is used to post collateral that covers the exposure resulting from trades executed for the clearing member's customers.
LIPR	LiquidityProvider	Specifies that the account is used to post collateral that covers the exposure resulting from trades executed for liquidity providers (also known as market maker) activities.
MGIN	Margin	Specifies that the account is used to post collateral that covers the exposure resulting from trades executed for either the clearing member or its subsidiaries, or for the clearing member's customers.
DFLT	DefaultFund	Specifies that the account is used to post collateral that covers clearing member's default risk.

16.2.2.8 CollateralAppliedExcess1Code

Definition: Specifies if the collateral reported is applied or in excess.

Type: CodeSet

CodeName	Name	Definition
APLD	Applied	Collateral used by the collateral receiver to discharge liabilities owed to it by the collateral provider.
EXCS	Excess	Collateral held by the collateral receiver either in anticipation of future liabilities or towards previously liabilities no longer owed to it.

16.2.2.9 CollateralDirection1Code

Definition: Direction of the collateral being reported expressed as a code.

Type: CodeSet

CodeName	Name	Definition
CDPA	CollateralDueToPartyA	Collateral is due to party A.
CDPB	CollateralDueToPartyB	Collateral is due to party B.

16.2.2.10 CollateralManagementCancellationReason1Code

Definition: Specifies the reason why the instruction/request has been cancelled.

Type: CodeSet

CodeName	Name	Definition
PRER	ProcessingError	Cancellation due to message being sent in error.
PNSU	PendingNewSubmission	Cancellation due to a change in exposure or collateral or independent amount or margin terms. For collateral proposal submitting new/different collateral.

16.2.2.11 CollateralProposalResponse1Code

Definition: Specifies if the collateral proposal response is an initial or a counter proposal.

Type: CodeSet

CodeName	Name	Definition
INPR	InitialProposal	Indicates that the collateral proposal response is an initial proposal.
COPR	CounterProposal	Indicates that the collateral proposal response is a counter proposal.

16.2.2.12 CollateralPurpose1Code

Definition: Indicates whether the collateral has been posted against the variation margin or the segregated independent amount.

Type: CodeSet

CodeName	Name	Definition
VAMA	VariationMargin	Collateral has been posted against the variation margin.
SINA	SegregatedIndependentAmount	Collateral has been posted against the segregated independent amount.

16.2.2.13 CollateralRole1Code

Definition: Identifies whether the reporting counterparty is a collateral provider or a collateral taker.

Type: CodeSet

CodeName	Name	Definition
GIVE	CollateralGiver	Collateral giver.
TAKE	CollateralTaker	Collateral taker.

16.2.2.14 CollateralSubstitutionConfirmation1Code

Definition: Provides the status of the collateral substitution, either returned or released.

Type: CodeSet

CodeName	Name	Definition
CREL	CollateralSubstitutionReleased	Notification that the collateral substitution, that is new piece(s) of collateral, have been released.
CRET	CollateralSubstitutionReturned	Confirmation that the collateral substitution, that is new piece(s) of collateral, have been received.

16.2.2.15 CollateralSubstitutionSequence1Code

Definition: Indicates whether the collateral substitution request is new or updated.

Type: CodeSet

CodeName	Name	Definition
INIT	Initial	Indicates this is a new collateral substitution request.
UPDD	Updated	Indicates this is an updated collateral substitution request.

16.2.2.16 CollateralSubstitutionType1Code

Definition: Specifies if the collateral that is substituted was posted against the variation margin or the independent amount.

Type: CodeSet

CodeName	Name	Definition
AVMG	AgainstVariationMargin	Specifies if the collateral that is substituted was posted against the variation margin.

CodeName	Name	Definition
ASIA	AgainstSegregatedIndependentAmount	Specifies if the collateral that is substituted was posted against the independent amount.

16.2.2.17 CollateralTransactionType1Code

Definition: Specifies the type of collateral instruction as a code.

Type: CodeSet

CodeName	Name	Definition
AADJ	AllocationModeAdjustment	Automatic/manual settlement adjustment to change the allocation mode from manual to automatic or vice versa.
CDTA	ClosingDateAdjustment	Change of the closing date.
CADJ	CollateralAdjustment	Change to collateral. Used when collateral giver manually allocates the securities to the transaction.
DADJ	DataAdjustment	Change of other data.
DBVT	DeliveredByValue	Delivery by value (DBV) transaction.
INIT	Initiation	Creation of a Collateral Management Transaction.
MADJ	MarginAdjustment	Change to margin.
PADJ	PrincipalExposureAdjustment	Change of principal/exposure adjustment
RATA	RateAdjustment	Change of rate.
TERM	Termination	Closing of the Collateral Management Transaction.

16.2.2.18 CollateralType1Code

Definition: Specifies the type of collateral.

Type: CodeSet

CodeName	Name	Definition
CASH	Cash	Collateral type is cash.
SECU	Securities	Collateral type is securities.
LCRE	LetterOfCredit	Instrument issued by a bank substituting its name and credit standing for that of its customer. A letter of credit is a written undertaking of the bank, issued for the account of a customer (the applicant), to honour a demand for payment, upon the beneficiary's compliance with the terms and conditions set forth in the undertaking.
OTHR	Other	Other assets that could be used as collateral.

16.2.2.19 CollateralType8Code

Definition: Specifies the type of collateral.

Type: CodeSet

CodeName	Name	Definition
COMO	TotalCollateralAffectedToOpenMarketOperations	Total collateral affected to open market operations.
CCCL	TotalCreditClaims	Total credit claims.
CEMC	TotalExternallyManagedCollateralApartFromCreditClaims	Total externally managed collateral apart from credit claims.
CXCC	TotalExternallyManagedCollateralForCreditClaims	Total externally managed collateral for credit claims.
CFTD	TotalFixedTermDeposit	Total fixed term deposit used as collateral.
CFTI	TotalInterestForFixedTermDeposit	Total interest for fixed term Deposit used as collateral.
CTRC	TotalTripartyCollateral	Total triparty collateral.
CASH	Cash	Collateral type is cash.
LCRE	LetterOfCredit	Instrument issued by a bank substituting its name and credit standing for that of its customer. A letter of credit is a written undertaking of the bank, issued for the account of a customer (the applicant), to honour a demand for payment, upon the beneficiary's compliance with the terms and conditions set forth in the undertaking.
OTHR	Other	Other assets that could be used as collateral.
SECU	Securities	Collateral type is securities.
CTCO	TotalCollateralOperations	Total collateral operations.
CCVR	TotalCollateralValueAfterRelativeCreditLimit	Total collateral value after relative credit limit.

16.2.2.20 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).

16.2.2.21 CreditDebitCode

Definition: Specifies if an operation is an increase or a decrease.

Type: CodeSet

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

16.2.2.22 DateType2Code

Definition: Specifies when date is open.

Type: CodeSet

CodeName	Name	Definition
OPEN	Open	Open-dated, which indicates that the date has not been established.

16.2.2.23 DepositType1Code

Definition: Specifies whether the deposit is fixed term or call/notice.

Type: CodeSet

CodeName	Name	Definition
FITE	FixedTerm	Specifies that it is a fixed term deposit.
CALL	Call	Specifies that it is a call/notice deposit.

16.2.2.24 DisputeResolutionType1Code

Definition: Specifies the nature of the disputed collateral amount.

Type: CodeSet

CodeName	Name	Definition
RECO	ReconcileCollateral	Indicates that the disputed collateral amount should be confirmed through reconciliation of the collateral.
RMTA	ReconcileMinimumTransferAmount	Indicates that the disputed collateral amount should be confirmed through reconciliation of the minimum transfer amount.
RERO	ReconcileRounding	Indicates that the disputed collateral amount should be confirmed through reconciliation of the rounding.

CodeName	Name	Definition
REVF	ReconcileValuationFrequency	Indicates that the disputed collateral amount should be confirmed through reconciliation of the valuation frequency.
RESA	ReconcileSegregatedIndependentAmount	Indicates that the disputed collateral amount should be confirmed through reconciliation of the initial margin.

16.2.2.25 DisputeResolutionType2Code

Definition: Specifies the nature of the disputed collateral amount.

Type: CodeSet

CodeName	Name	Definition
RECO	ReconcileCollateral	Indicates that the disputed collateral amount should be confirmed through reconciliation of the collateral.
REEX	ReconcileExposure	Indicates that the disputed collateral amount should be confirmed through reconciliation of the exposure.
RETH	ReconcileThreshold	Indicates that the disputed collateral amount should be confirmed through reconciliation of the threshold.
RMTA	ReconcileMinimumTransferAmount	Indicates that the disputed collateral amount should be confirmed through reconciliation of the minimum transfer amount.
RERO	ReconcileRounding	Indicates that the disputed collateral amount should be confirmed through reconciliation of the rounding.
REVF	ReconcileValuationFrequency	Indicates that the disputed collateral amount should be confirmed through reconciliation of the valuation frequency.
RNIA	ReconcileNettedIndependentAmount	Indicates that the disputed collateral amount should be confirmed through reconciliation of the independent amount.

16.2.2.26 EventFrequency6Code

Definition: Specifies the regularity of an event.

Type: CodeSet

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
INDA	IntraDay	Event takes place several times a day.
ONDE	OnDemand	Event takes place on demand.

16.2.2.27 ExposureConventionType1Code

Definition: Determines how the variation margin requirement will be calculated, either net or gross.

Type: CodeSet

CodeName	Name	Definition
GROS	Gross	Indicates that the exposed amount to party A and B will be netted together for the variation margin calculation, and then two separate variation margin requirements will be determined.
NET1	Net	Indicates that the exposed amount to party A and B will be netted together for the variation margin calculation.

16.2.2.28 ExposureType5Code

Definition: Specifies the underlying business area/type of trade causing the collateral movement.

Type: CodeSet

CodeName	Name	Definition
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
COMM	Commodities	Trading of exchanged traded commodities.
CRDS	CreditDefaultSwap	Trading of credit default swap.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
CCIR	CrossCurrencyIRS	Cross currency interest rate swap.
CRPR	CrossProduct	Combination of various types of trades.
EQUI	Equity	Trading of equity.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	Foreign exchange trades in general.
FORW	ForwardForeignExchange	Forward foreign exchange trades.
FUTR	Futures	Related to futures trading activity.

CodeName	Name	Definition
OPTN	FXOption	Related to options trading activity.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OTCD	OTCDerivatives	OTC derivatives trading.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SHSL	ShortSell	Short sale exposure.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRBD	TreasuryBonds	Trading of treasury bonds.
TRCP	TreasuryCorssProduct	Combination of treasury related exposure types.

16.2.2.29 ExposureType8Code

Definition: Specifies the underlying business area/type of trade causing the exposure.

Type: CodeSet

CodeName	Name	Definition
CCIR	CrossCurrencyIRS	Cross currency interest rate swap.
CRPR	CrossProduct	Combination of various types of trades.
EQUI	Equity	Trading of equity.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.

CodeName	Name	Definition
FORX	ForeignExchange	Foreign exchange trades in general.
FORW	ForwardForeignExchange	Forward foreign exchange trades.
FUTR	Futures	Related to futures trading activity.
OPTN	FXOption	Related to options trading activity.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
MGLD	MarginLending	Margin lending transaction.
OTCD	OTCDerivatives	OTC derivatives trading.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SHSL	ShortSell	Short sale exposure.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
ESCL	SuggestedCreditLine	Suggested credit line.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
ECRT	TotalCredit	Total credit.
ECFR	TotalCreditFreezing	Total credit freezing.
EMLO	TotalMarginalLending	Total marginal lending.
EMLI	TotalMarginalLendingInterest	Total marginal lending interest.
EOIM	TotalInitialMarginOnOutstandingLiquidity	Total initial margin on outstanding liquidity providing open market operations.
EOMI	TotalOpenMarketCreditOperationsInterest	Total open market credit operations interest.
TRCP	TreasuryCorssProduct	Combination of treasury related exposure types.
TRBD	TreasuryBonds	Trading of treasury bonds.
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.

CodeName	Name	Definition
PAYM	CashSettlement	In support of any type of cash settlement.
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
COMM	Commodities	Trading of exchanged traded commodities.
CRDS	CreditDefaultSwap	Trading of credit default swap.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
EOMO	TotalOpenMarketCreditOperations	Total open market credit operations.

16.2.2.30 ExternalAccountIdentification1Code

Definition: Specifies the external account identification scheme name code in the format of character string with a maximum length of 4 characters.

The list of valid codes is an external code list published separately.

External code sets can be downloaded from www.iso20022.org.

Type: CodeSet

Format

minLength	1
maxLength	4

16.2.2.31 ExternalFinancialInstrumentIdentificationType1Code

Definition: Specifies the external financial instrument identification type scheme name code in the format of character string with a maximum length of 4 characters.

The list of valid codes is an external code list published separately.

External code sets can be downloaded from www.iso20022.org.

Type: CodeSet

Format

minLength	1
maxLength	4

16.2.2.32 Frequency1Code

Definition: Specifies the regularity of an event.

Type: CodeSet

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

16.2.2.33 IndependentAmountConventionType1Code

Definition: Determines how the independent amount was applied in the margin calculation.

Type: CodeSet

CodeName	Name	Definition
NBTR	NettedBeforeThreshold	Independent amount is an add on to exposure.
NATR	NettedAfterThreshold	Independent amount is an add on to the credit support amount and forms part of the variation margin requirement.
SEGR	Segregated	Independent amount is treated independently of variation margin for segregation purposes.

16.2.2.34 InterestComputationMethod2Code

Definition: Specifies the method used to compute accruing interest of a financial instrument.

Type: CodeSet

CodeName	Name	Definition
A001	IC30360ISDAor30360AmericanBasicRule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). This is the most commonly used 30/360 method for US straight and convertible bonds.
A002	IC30365	Method whereby interest is calculated based on a 30-day month in a way

CodeName	Name	Definition
		similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th).
A003	IC30Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.
A004	Actual360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A005	Actual365Fixed	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
A006	ActualActualICMA	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, that is, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi-interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi-interest period and the intermediate results are summed up.
A007	IC30E360orEuroBondBasismodel1	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be the 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this

CodeName	Name	Definition
		variation is only relevant when the coupon periods are scheduled to end on the last day of the month.
A008	ActualActualISDA	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall (falling on a normal year, year) divided by 365, added to the actual number of days of the interest period that fall (falling on a leap year, year) divided by 366.
A009	Actual365LorActuActubasisRule	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	ActualActualAFB	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year subperiods counting backwards from the end of the coupon period (a year backwards from 28 Feb being 29 Feb, if it exists). The first of the subperiods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each subperiod and the intermediate results are summed up.
A011	IC30360ICMAor30360basicrule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 1 January 1999.
A012	IC30E2360orEurobondbasismodel2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that the 31st is assumed to be the 30th and 28 Feb of a non-leap year is assumed to be equivalent to 29 Feb when the first day

CodeName	Name	Definition
		of the interest period is the 29th, or to 30 Feb when the first day of the interest period is the 30th or the 31st. The 29th day of February in a leap year is assumed to be equivalent to 30 Feb when the first day of the interest period is the 30th or the 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on 30 Feb when the end of the period is the 30th or the 31st, or two days of interest in February when the end of the period is the 29th, or three days of interest in February when it is 28 Feb of a non-leap year and the end of the period is before the 29th.
A013	IC30E3360orEurobondbasismodel3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be the 30th, even if it is the last day of the maturity coupon period.
A014	Actual365NL	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.
NARR	Narrative	Other method than A001-A020. See Narrative.

16.2.2.35 InterestMethod1Code

Definition: Specifies whether the interest will be settled in cash or rolled in.

Type: CodeSet

CodeName	Name	Definition
PHYS	PhysicalSettlement	Indicates that the interest is intended to be settled in cash.
ROLL	RollIn	Indicates that the interest is intended to be rolled in to existing collateral balances.

16.2.2.36 InterestRejectionReason1Code

Definition: Indicates whether the interest request is rejected due a value date or an interest amount difference.

Type: CodeSet

CodeName	Name	Definition
VADA	ValueDate	Indicates whether the interest request is rejected due a value date difference.
DIAM	DisputeAmount	Indicates whether the interest request is rejected due an interest amount difference.

16.2.2.37 InterestRequestSequence1Code

Definition: Indicates whether the interest request is new or updated.

Type: CodeSet

CodeName	Name	Definition
INIT	Initial	Indicates this is a new interest payment request.
UPDA	Updated	Indicates this is an updated interest payment request.

16.2.2.38 MarginCallResponse1Code

Definition: Specifies whether the margin call request was sent on a non valuation day or was received after notification time.

Type: CodeSet

CodeName	Name	Definition
NVDA	NonValuationDay	Indicates that the margin call request was sent on a non valuation day.
RANT	ReceivedAfterNotificationTime	Indicates that the margin call request was sent after the notification time.

16.2.2.39 NamePrefix1Code

Definition: Specifies the terms used to formally address a person.

Type: CodeSet

CodeName	Name	Definition
DOCT	Doctor	Title of the person is Doctor or Dr.
MIST	Mister	Title of the person is Mister or Mr.
MISS	Miss	Title of the person is Miss.
MADM	Madam	Title of the person is Madam.

16.2.2.40 PriceValueType1Code

Definition: Specifies a type of value of the price.

Type: CodeSet

CodeName	Name	Definition
DISC	Discount	Price expressed as a number of percentage points below par, for

CodeName	Name	Definition
		example, a discount price of 2.0% equals a price of 98 when par is 100.
PREM	Premium	Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100.
PARV	Par	Price is the face amount.

16.2.2.41 ProposalType1Code

Definition: Specifies whether the proposal is an initial or a counter proposal.

Type: CodeSet

CodeName	Name	Definition
INIT	Initial	Specifies this is an initial proposal.
COUN	Counter	Specifies this is a counter proposal.

16.2.2.42 RejectionReasonV021Code

Definition: Specifies the reason why the instruction/cancellation request has a rejected status.

Type: CodeSet

CodeName	Name	Definition
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
EVNM	UnrecognisedIdentification	Unrecognised event number.
UKWN	UnknownSymbol	Financial instrument's symbol has not been recognized.
ICOL	InsufficientCollateral	Insufficient collateral proposed.
CONL	ConcentrationLimitExceeded	Concentration limit was exceeded.
ELIG	NonEligibleSecurity	Security is not eligible.
INID	InvalidIdentification	Instruction contains an invalid message identification, identification is unknown.
OTHR	Other	Other. See Narrative.

16.2.2.43 ReturnExcessCash1Code

Definition: Specifies information about excess cash.

Type: CodeSet

CodeName	Name	Definition
RTND	AutomaticallyReturned	Excess cash in the currency is returned.
RTDN	NoAutomaticReturn	Automatic return of excess cash has not been requested for the currency.
SSPD	Suspended	Automatic return of cash is temporarily suspended (for example due to a currency holiday).

16.2.2.44 RoundingMethod1Code

Definition: Defines how the rounding amount was applied in the calculation. For example, should the amount of collateral required be rounded up, down, to the closer integral multiple specified or not rounded.

Type: CodeSet

CodeName	Name	Definition
DRDW	Down	Rounds the amount down.
DRUP	Up	Rounds the amount up.
NONE	None	Do not round.
CLSR	Closer	Rounds the amount to the closer integral multiple specified.

16.2.2.45 SafekeepingPlace1Code

Definition: Specifies the type of place of safekeeping.

Type: CodeSet

CodeName	Name	Definition
CUST	SharesHeldAtLocalCustodian	Financial instruments held at a local custodian.
ICSD	SharesHeldAtICSD	Financial instruments held at an International Central Securities Depository.
NCSD	SharesHeldAtNCSD	Financial instruments held at a National Central Securities Depository.
SHHE	SharesHeldElsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

16.2.2.46 SafekeepingPlace3Code

Definition: Specifies the type of place of safekeeping.

Type: CodeSet

CodeName	Name	Definition
SHHE	SharesHeldElsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

16.2.2.47 SettlementStatus3Code

Definition: Specifies the status of the settlement of a trade in a central matching and settlement system.

Type: CodeSet

CodeName	Name	Definition
ASTL	AcceptedForSettlement	Settlement is accepted for settlement.

CodeName	Name	Definition
AAUT	AwaitingAuthorisation	Settlement is awaiting authorisation.
ACCF	AwaitingCreationConfirmation	Settlement is awaiting confirmation of creation.
ARCF	AwaitingRescindConfirmation	Settlement is awaiting confirmation of rescind.
MTCH	Matched	Instruction is matched.
PSTL	PartiallySettled	Part, but not all, of a Trade's value has settled, and no further elements of the Trade's value are expected to be settled.
RJCT	Rejected	Settlement is rejected.
STLD	Settled	Settlement is complete.
STCR	SettlementTransactionCreated	Settlement has been created.
SPLT	Split	Settlement is split.
NMAT	Unmatched	Instruction is unmatched.

16.2.2.48 ShortLong1Code

Definition: Specifies whether the securities position is short or long, that is, whether the balance is a negative or positive balance.

Type: CodeSet

CodeName	Name	Definition
SHOR	Short	Position is short, that is, the balance is negative.
LONG	Long	Position is long, that is, the balance is positive.

16.2.2.49 Status4Code

Definition: Specifies the status of an instruction.

Type: CodeSet

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

16.2.2.50 ThresholdType1Code

Definition: Defines whether the threshold was applied on an unsecured or secured basis.

Type: CodeSet

CodeName	Name	Definition
SECU	Secured	Means that once the threshold is breached, collateral must be posted to cover the full exposure.

CodeName	Name	Definition
UNSE	Unsecured	Means that the threshold provides a predetermined level of free trading. Once the threshold is breached, collateral must be posted to cover the exposure over and above the threshold level.

16.2.2.51 TypeOfIdentification2Code

Definition: Specifies the type of alternate identification which can be used to give an alternate identification of the party identified.

Type: CodeSet

CodeName	Name	Definition
ARNU	AlienRegistrationNumber	Number assigned by a government agency to identify foreign nationals.
CHTY	TaxExemptIdentificationNumber	Number assigned to a tax exempt entity.
CORP	CorporateIdentification	Number assigned to a corporate entity.
FIIN	ForeignInvestmentIdentityNumber	Number assigned to a foreign investor (other than the alien number).
TXID	TaxIdentificationNumber	Number assigned by a tax authority to an entity.

16.2.3 Date

16.2.3.1 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

16.2.4 DateTime

16.2.4.1 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

16.2.5 IdentifierSet

16.2.5.1 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.

16.2.5.2 AnyBICIdentifier

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

Type: IdentifierSet

Identification scheme: SWIFT; AnyBICIdentifier

Format

pattern [A-Z]{6,6}[A-Z2-9][A-NP-Z0-9]([A-Z0-9]{3,3}){0,1}

Constraints

- **AnyBIC**

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

16.2.5.3 IBAN2007Identifier

Definition: An identifier used internationally by financial institutions to uniquely identify the account of a customer at a financial institution, as described in the latest edition of the international standard ISO 13616: 2007 - "Banking and related financial services - International Bank Account Number (IBAN)".

Type: IdentifierSet

Identification scheme: National Banking Association; International Bank Account Number (ISO 13616)

Format

pattern [A-Z]{2,2}[0-9]{2,2}[a-zA-Z0-9]{1,30}

Constraints

- **IBAN**

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

16.2.5.4 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}

16.2.6 Indicator

16.2.6.1 YesNoIndicator

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

Type: Indicator

Meaning When True: Yes

Meaning When False: No

16.2.7 Quantity

16.2.7.1 DecimalNumber

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

Type: Quantity

Format

totalDigits 18

fractionDigits 17

16.2.7.2 Number

Definition: Number of objects represented as an integer.

Type: Quantity

Format

totalDigits	18
fractionDigits	0

16.2.8 Rate

16.2.8.1 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

16.2.8.2 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

16.2.9 Text

16.2.9.1 Exact4AlphaNumericText

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

Type: Text

Format

pattern	[a-zA-Z0-9]{4}
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16.2.9.2 Max140Text

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

Type: Text

Format

minLength	1
maxLength	140

16.2.9.3 Max16Text

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

Type: Text

Format

minLength	1
maxLength	16

16.2.9.4 Max210Text

Definition: Specifies a character string with a maximum length of 210 characters.

Type: Text

Format

minLength	1
maxLength	210

16.2.9.5 Max256Text

Definition: Specifies a character string with a maximum length of 256 characters.

Type: Text

Format

minLength	1
maxLength	256

16.2.9.6 Max34Text

Definition: Specifies a character string with a maximum length of 34 characters.

Type: Text

Format

minLength	1
maxLength	34

16.2.9.7 Max350Text

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

Type: Text

Format

minLength	1
maxLength	350

16.2.9.8 Max35Text

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

Type: Text

Format

minLength	1
maxLength	35

16.2.9.9 Max52Text

Definition: Specifies a character string with a maximum length of 52 characters.

Type: Text

Format

minLength	1
maxLength	52

16.2.9.10 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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16.2.9.11 Max70Text

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

Type: Text

Format

minLength	1
maxLength	70

16.2.9.12 PhoneNumber

Definition: The collection of information which identifies a specific phone or FAX number as defined by telecom services.

It consists of a "+" followed by the country code (from 1 to 3 characters) then a "-" and finally, any combination of numbers, "(", ")", "+", and "-" (up to 30 characters).

Type: Text

Format

pattern \+[0-9]{1,3}-[0-9()+\-]{1,30}