

ISO 20022

Post-Trade Foreign Exchange - Maintenance 2024 - 2025

Message Definition Report - Part 2

Approved by the Foreign Exchange SEG on 04 February 2025

This document provides details of the Message Definitions for Post-Trade Foreign Exchange - Maintenance 2024 - 2025.

February 2025

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1 Message Set Overview

Introduction

This document describes the Post-Trade Foreign Exchange message set. It includes the new version of the MessageDefinitions that have been added as part of the maintenance cycle 2024-2025 (See MCR #251) and approved by the Foreign Exchange Standards Evaluation Group on 04 February 2025.

1.1 List of MessageDefinitions

The following table lists all MessageDefinitions described in this book.

MessageDefinition	Definition
admi.002.001.01 MessageRejectV01	The MessageReject message is sent by a central system to notify the rejection of a previously received message.
admi.004.001.02 SystemEventNotificationV02	The SystemEventNotification message is sent by a central system to notify the occurrence of an event in a central system.
admi.009.001.02 StaticDataRequestV02	The StaticDataRequest message is sent by a participant of a central system to the central system to request a static data report.
admi.010.001.02 StaticDataReportV02	The StaticDataReport message is sent by a central system to the participant to provide static data held in the system.
admi.011.001.01 SystemEventAcknowledgementV01	The SystemEventAcknowledgement message is sent by a participant of a central system to the central system to acknowledge the notification of an occurrence of an event in a central system.
admi.017.001.02 ProcessingRequestV02	The Processing Request message is sent by a participant to a central system to request the initiation of a system process supported by a central system.
camt.061.001.02 PayInCallV02	The PayInCall message is sent by a central settlement system to request additional funding from a settlement member impacted by a failure situation.
camt.062.001.03 PayInScheduleV03	The PayInSchedule message is sent by a central settlement system to the participant to provide notification of a series of timed payments scheduled for each currency at the time and date of the schedule generation. The central settlement system may send information about how the timed payments have been calculated.
camt.063.001.02 PayInEventAcknowledgementV02	The PayInEventAcknowledgement message is sent by a participant of a central system to the central system to confirm a PayInSchedule or a PayInCall has been received.
camt.088.001.03 NetReportV03	The Net Report message is sent to a participant by a central system to provide details of the of the bi-lateral payment obligations, calculated by the central system per currency.
fxtr.008.001.08 ForeignExchangeTradeStatusNotificationV08	The ForeignExchangeTradeStatusNotification message is sent by a central system to the participant

MessageDefinition	Definition
	to notify the current status of a foreign exchange trade in the system.
fxtr.013.001.03 ForeignExchangeTradeWithdrawalNotificationV03	The ForeignExchangeTradeWithdrawalNotification message is sent by a central system to notify the withdrawal of a foreign exchange trade which was previously notified to the receiver as an alleged trade.
fxtr.014.001.06 ForeignExchangeTradeInstructionV06	The ForeignExchangeTradeInstruction message is sent by a participant to a central settlement system to notify the creation of the foreign exchange trade agreed by both trading parties.
fxtr.015.001.06 ForeignExchangeTradeInstructionAmendmentV06	The ForeignExchangeTradeInstructionAmendment message is sent by a participant to a central settlement system to notify the amendment of the foreign exchange trade previously confirmed by the sender.
fxtr.016.001.06 ForeignExchangeTradeInstructionCancellationV06	The ForeignExchangeTradeInstructionCancellation message is sent by a participant to a central settlement system to notify the cancellation of the foreign exchange trade previously confirmed by the sender.
fxtr.017.001.06 ForeignExchangeTradeStatusAndDetailsNotificationV06	The ForeignExchangeTradeStatusAndDetails message is sent by a central system to the participant to provide notification of the status and details of a foreign exchange trade.
fxtr.030.001.06 ForeignExchangeTradeBulkStatusNotificationV06	The ForeignExchangeTradeBulkStatusNotification message is sent by a central system to the participant to provide notification of the current status of one or more foreign exchange trades.
reda.060.001.02 NettingCutOffReferenceDataUpdateRequestV02	The Netting Cut Off Reference Data Update Request message is sent to a central system by a participant to request an update to a participant's netting cut off held at the central system.
reda.061.001.02 NettingCutOffReferenceDataReportV02	The Netting Cut Off Reference Data Report message is sent to a participant by a central system to provide details of scheduled, changed, existing and previous netting cut off data held at a central system.

2 admi.002.001.01 MessageRejectV01

2.1 MessageDefinition Functionality

Scope

The MessageReject message is sent by a central system to notify the rejection of a previously received message.

Usage

The message provides specific information about the rejection reason.

Outline

The MessageRejectV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. RelatedReference

Refers to the identification of the message previously received and for which the rejection is notified.

B. Reason

General information about the reason of the message rejection.

2.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <admi.002.001.01>	[1..1]			
	RelatedReference <RltdRef>	[1..1]			8
	Reference <Ref>	[1..1]	Text		8
	Reason <Rsn>	[1..1]			8
	RejectingPartyReason <RjctgPtyRsn>	[1..1]	Text		8
	RejectionDateTime <RjctnDtTm>	[0..1]	DateTime		8
	ErrorLocation <ErrLctn>	[0..1]	Text		8
	ReasonDescription <RsnDesc>	[0..1]	Text		9
	AdditionalData <AddtlData>	[0..1]	Text		9

2.3 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

2.3.1 RelatedReference <RltdRef>

Presence: [1..1]

Definition: Refers to the identification of the message previously received and for which the rejection is notified.

RelatedReference <RltdRef> contains the following **MessageReference** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reference <Ref>	[1..1]	Text		8

2.3.1.1 Reference <Ref>

Presence: [1..1]

Definition: Business reference of the present message assigned by the party issuing the message. This reference must be unique amongst all messages of the same name sent by the same party.

Datatype: "Max35Text" on page 396

2.3.2 Reason <Rsn>

Presence: [1..1]

Definition: General information about the reason of the message rejection.

Reason <Rsn> contains the following **RejectionReason2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	RejectingPartyReason <RjctgPtyRsn>	[1..1]	Text		8
	RejectionDateTime <RjctnDtTm>	[0..1]	DateTime		8
	ErrorLocation <ErrLctn>	[0..1]	Text		8
	ReasonDescription <RsnDesc>	[0..1]	Text		9
	AdditionalData <AddtlData>	[0..1]	Text		9

2.3.2.1 RejectingPartyReason <RjctgPtyRsn>

Presence: [1..1]

Definition: Reason of the rejection provided by the rejecting party.

Datatype: "Max35Text" on page 396

2.3.2.2 RejectionDateTime <RjctnDtTm>

Presence: [0..1]

Definition: Date and time at which the rejection was generated.

Datatype: "ISODateTime" on page 389

2.3.2.3 ErrorLocation <ErrLctn>

Presence: [0..1]

Definition: Description of the precise location of the potential error in a message.

Datatype: "Max350Text" on page 396

2.3.2.4 ReasonDescription <RsnDesc>

Presence: [0..1]

Definition: Detailed description of the rejection reason.

Datatype: "Max350Text" on page 396

2.3.2.5 AdditionalData <AddtlData>

Presence: [0..1]

Definition: Additional information related to the rejection and meant to allow for the precise identification of the rejection reason. This could include a copy of the rejected message in part or in full.

Datatype: "Max20000Text" on page 395

3 admi.004.001.02 SystemEventNotificationV02

3.1 MessageDefinition Functionality

Scope

The SystemEventNotification message is sent by a central system to notify the occurrence of an event in a central system.

Usage

The message can be used by a central settlement system to inform its participants of an event that is going to occur in the system, for instance that the system will be down at a certain time, etc.

Outline

The SystemEventNotificationV02 MessageDefinition is composed of 1 MessageBuildingBlocks:

A. EventInformation

Detailed information about a system event.

3.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SysEvtNfctn>	[1..1]			
	EventInformation <EvtInf>	[1..1]			10
	EventCode <EvtCd>	[1..1]	Text		11
	EventParameter <EvtParam>	[0..*]	Text		11
	EventDescription <EvtDesc>	[0..1]	Text		11
	EventTime <EvtTm>	[0..1]	DateTime		11

3.3 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

3.3.1 EventInformation <EvtInf>

Presence: [1..1]

Definition: Detailed information about a system event.

EventInformation <EvtInf> contains the following **Event2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	EventCode <EvtCd>	[1..1]	Text		11
	EventParameter <EvtParam>	[0..*]	Text		11
	EventDescription <EvtDesc>	[0..1]	Text		11
	EventTime <EvtTm>	[0..1]	DateTime		11

3.3.1.1 EventCode <EvtCd>

Presence: [1..1]

Definition: Proprietary code used to specify an event that occurred in a system.

Datatype: "Max4AlphaNumericText" on page 396

3.3.1.2 EventParameter <EvtParam>

Presence: [0..*]

Definition: Describes the parameters of an event which occurred in a system.

Datatype: "Max35Text" on page 396

3.3.1.3 EventDescription <EvtDesc>

Presence: [0..1]

Definition: Free text used to describe an event which occurred in a system.

Datatype: "Max1000Text" on page 393

3.3.1.4 EventTime <EvtTm>

Presence: [0..1]

Definition: Date and time at which the event occurred.

Datatype: "ISODatetime" on page 389

4 admi.009.001.02 StaticDataRequestV02

4.1 MessageDefinition Functionality

The StaticDataRequest message is sent by a participant of a central system to the central system to request a static data report.

Outline

The StaticDataRequestV02 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. MessageIdentification

Unique and unambiguous identifier for the message, as assigned by the sender.

B. SettlementSessionIdentifier

To indicate the requested CLS Settlement Session that the related trade is part of.

C. DataRequestDetails

Details of the request.

D. SupplementaryData

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

4.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <StatcDataReq>	[1..1]			
	MessageIdentification <MsgId>	[1..1]	Text		13
	SettlementSessionIdentifier <SttlmSsnldr>	[0..1]	Text		13
	DataRequestDetails <DataReqDtls>	[1..1]	±		13
	SupplementaryData <SplmtryData>	[0..*]	±	C1	13

4.3 Constraints

C1 **SupplementaryDataRule**

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

4.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

4.4.1 MessageIdentification <MsgId>

Presence: [1..1]

Definition: Unique and unambiguous identifier for the message, as assigned by the sender.

Datatype: "Max35Text" on page 396

4.4.2 SettlementSessionIdentifier <SttlmSsnIdr>

Presence: [0..1]

Definition: To indicate the requested CLS Settlement Session that the related trade is part of.

Datatype: "Exact4AlphaNumericText" on page 393

4.4.3 DataRequestDetails <DataReqDtls>

Presence: [1..1]

Definition: Details of the request.

DataRequestDetails <DataReqDtls> contains the following elements (see "RequestDetails3" on page 359 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	Text		359
	Key <Key>	[0..1]	Text		359

4.4.4 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C1 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 360 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		360
	Envelope <Envlp>	[1..1]	(External Schema)		360

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 admi.010.001.02 StaticDataReportV02

5.1 MessageDefinition Functionality

The StaticDataReport message is sent by a central system to the participant to provide static data held in the system.

Outline

The StaticDataReportV02 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. MessageIdentification

Unique and unambiguous identifier for the message, as assigned by the sender.

B. SettlementSessionIdentifier

To indicate the requested CLS Settlement Session that the related trade is part of.

C. ReportDetails

Report type and returned data.

D. SupplementaryData

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

5.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<i>Message root</i> <Document> <StatcDataRpt>	[1..1]			
	MessageIdentification <MsgId>	[1..1]	Text		15
	SettlementSessionIdentifier <SttlmSsnldr>	[0..1]	Text		15
	ReportDetails <RptDtls>	[1..1]			15
	Type <Tp>	[1..1]	Text		15
	RequestReference <ReqRef>	[1..1]	Text		15
	ReportKey <RptKey>	[1..*]	±		16
	SupplementaryData <SplmtryData>	[0..*]	±	C1	16

5.3 Constraints

C1 SupplementaryDataRule

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

5.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

5.4.1 MessageIdentification <MsgId>

Presence: [1..1]

Definition: Unique and unambiguous identifier for the message, as assigned by the sender.

Datatype: "Max35Text" on page 396

5.4.2 SettlementSessionIdentifier <SttlmSsnldr>

Presence: [0..1]

Definition: To indicate the requested CLS Settlement Session that the related trade is part of.

Datatype: "Exact4AlphaNumericText" on page 393

5.4.3 ReportDetails <RptDtls>

Presence: [1..1]

Definition: Report type and returned data.

ReportDetails <RptDtls> contains the following **RequestDetails5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	Text		15
	RequestReference <ReqRef>	[1..1]	Text		15
	ReportKey <RptKey>	[1..*]	±		16

5.4.3.1 Type <Tp>

Presence: [1..1]

Definition: Type of data requested, for example, a sub-member BIC.

Datatype: "Max35Text" on page 396

5.4.3.2 RequestReference <ReqRef>

Presence: [1..1]

Definition: Reference to the request for which the report is sent.

Datatype: "Max35Text" on page 396

5.4.3.3 ReportKey <RptKey>

Presence: [1..*]

Definition: Report key and returned data.

ReportKey <RptKey> contains the following elements (see "[RequestDetails4](#)" on page 361 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Key <Key>	[1..1]	Text		361
	ReportData <RptData>	[0..*]	±		361

5.4.4 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: [C1 "SupplementaryDataRule"](#)

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 360 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		360
	Envelope <Envlp>	[1..1]	(External Schema)		360

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 admi.011.001.01 SystemEventAcknowledgementV01

6.1 MessageDefinition Functionality

The SystemEventAcknowledgement message is sent by a participant of a central system to the central system to acknowledge the notification of an occurrence of an event in a central system.

Outline

The SystemEventAcknowledgementV01 MessageDefinition is composed of 5 MessageBuildingBlocks:

A. MessageIdentification

Unique and unambiguous identifier for the message, as assigned by the sender.

B. OriginatorReference

Represents the original reference of the system event notification for which the acknowledgement is given, as assigned by the central system.

C. SettlementSessionIdentifier

To indicate the requested CLS Settlement Session that the related trade is part of.

D. AcknowledgementDetails

Details of the system event being acknowledged.

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> <SysEvtAck>	[1..1]			
	MessageIdentification <MsgId>	[1..1]	Text		18
	OriginatorReference <OrgtrRef>	[0..1]	Text		18
	SettlementSessionIdentifier <SttlmSsnIdr>	[0..1]	Text		18
	AcknowledgementDetails <AckDtls>	[0..1]			18
	EventCode <EvtCd>	[1..1]	Text		18
	EventParameter <EvtParam>	[0..*]	Text		19
	EventDescription <EvtDesc>	[0..1]	Text		19
	EventTime <EvtTm>	[0..1]	DateTime		19
	SupplementaryData <SplmtryData>	[0..*]	±	C1	19

6.3 Constraints

C1 SupplementaryDataRule

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

6.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

6.4.1 MessageIdentification <MsgId>

Presence: [1..1]

Definition: Unique and unambiguous identifier for the message, as assigned by the sender.

Datatype: "Max35Text" on page 396

6.4.2 OriginatorReference <OrgtrRef>

Presence: [0..1]

Definition: Represents the original reference of the system event notification for which the acknowledgement is given, as assigned by the central system.

Datatype: "Max35Text" on page 396

6.4.3 SettlementSessionIdentifier <SttlmSsnldr>

Presence: [0..1]

Definition: To indicate the requested CLS Settlement Session that the related trade is part of.

Datatype: "Exact4AlphaNumericText" on page 393

6.4.4 AcknowledgementDetails <AckDtls>

Presence: [0..1]

Definition: Details of the system event being acknowledged.

AcknowledgementDetails <AckDtls> contains the following **Event1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	EventCode <EvtCd>	[1..1]	Text		18
	EventParameter <EvtParam>	[0..*]	Text		19
	EventDescription <EvtDesc>	[0..1]	Text		19
	EventTime <EvtTm>	[0..1]	DateTime		19

6.4.4.1 EventCode <EvtCd>

Presence: [1..1]

Definition: Proprietary code used to specify an event that occurred in a system.

Datatype: ["Max4AlphaNumericText" on page 396](#)

6.4.4.2 EventParameter <EvtParam>

Presence: [0..*]

Definition: Describes the parameters of an event which occurred in a system.

Datatype: ["Max35Text" on page 396](#)

6.4.4.3 EventDescription <EvtDesc>

Presence: [0..1]

Definition: Free text used to describe an event which occurred in a system.

Datatype: ["Max350Text" on page 396](#)

6.4.4.4 EventTime <EvtTm>

Presence: [0..1]

Definition: Date and time at which the event occurred.

Datatype: ["ISODateTime" on page 389](#)

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: [C1 "SupplementaryDataRule"](#)

SupplementaryData <SplmtryData> contains the following elements (see ["SupplementaryData1" on page 360](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		360
	Envelope <Envlp>	[1..1]	(External Schema)		360

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 admi.017.001.02 ProcessingRequestV02

7.1 MessageDefinition Functionality

The Processing Request message is sent by a participant to a central system to request the initiation of a system process supported by a central system.

Outline

The ProcessingRequestV02 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. MessageIdentification

Unique and unambiguous identifier for the message, as assigned by the sender.

B. SettlementSessionIdentifier

Indicates the requested CLS Settlement Session that the related trade is part of.

C. Request

Contains the details of the processing request.

D. SupplementaryData

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

7.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <PrcgReq>	[1..1]			
	MessageIdentification <MsgId>	[1..1]	Text		21
	SettlementSessionIdentifier <SttlmSsnldr>	[0..1]	Text		21
	Request <Req>	[1..1]			21
	Type <Tp>	[1..1]	Text		21
	RequestorIdentification <Rqstrld>	[0..1]	±		22
	AdditionalRequestInformation <AddtlReqInf>	[0..*]	Text		22
	SupplementaryData <SplmtryData>	[0..*]	±	C4	22

7.3 Constraints

C1 AnyBIC

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

C2 Country

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

C3 PartyNameOrLEIRule

PartyName must be present or LegalEntityIdentifier 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.

7.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

7.4.1 MessageIdentification <MsgId>

Presence: [1..1]

Definition: Unique and unambiguous identifier for the message, as assigned by the sender.

Datatype: "Max35Text" on page 396

7.4.2 SettlementSessionIdentifier <SttlmSsnldr>

Presence: [0..1]

Definition: Indicates the requested CLS Settlement Session that the related trade is part of.

Datatype: "Exact4AlphaNumericText" on page 393

7.4.3 Request <Req>

Presence: [1..1]

Definition: Contains the details of the processing request.

Request <Req> contains the following **RequestDetails30** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	Text		21
	RequestorIdentification <Rqstrld>	[0..1]	±		22
	AdditionalRequestInformation <AddtlReqInf>	[0..*]	Text		22

7.4.3.1 Type <Tp>

Presence: [1..1]

Definition: Type of data being requested, for example, a sub-member BIC.

Datatype: "Max35Text" on page 396

7.4.3.2 RequestorIdentification <RqstrId>

Presence: [0..1]

Definition: Identificates the requestor.

RequestorIdentification <RqstrId> contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

7.4.3.3 AdditionalRequestInformation <AddtlReqInf>

Presence: [0..*]

Definition: Additional information to support the processing request.

Datatype: "[Max35Text](#)" on page 396

7.4.4 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: [C4 "SupplementaryDataRule"](#)

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 360 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		360
	Envelope <Envlp>	[1..1]	(External Schema)		360

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 camt.061.001.02 PayInCallV02

8.1 MessageDefinition Functionality

The PayInCall message is sent by a central settlement system to request additional funding from a settlement member impacted by a failure situation.

Outline

The PayInCallV02 MessageDefinition is composed of 4 MessageBuildingBlocks:

- A. PartyIdentification
Party for which the PayInCall is generated.
- B. ReportData
Contains the report generation information and the report items.
- C. SettlementSessionIdentifier
To indicate the requested CLS Settlement Session that the related trade is part of.
- 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> <PayInCall>	[1..1]			
	PartyIdentification <PtyId>	[1..1]	±		24
	ReportData <RptData>	[1..1]			24
	MessageIdentification <MsgId>	[1..1]	Text		25
	ValueDate <ValDt>	[1..1]	Date		25
	DateAndTimeStamp <DtAndTmStmp>	[1..1]	DateTime		25
	Type <Tp>	[1..1]	CodeSet		25
	PayInCallAmount <PayInCallAmt>	[0..*]	±		25
	SettlementSessionIdentifier <SttlmSsnldr>	[0..1]	Text		26
	AccountValue <AcctVal>	[0..1]	±		26
	SettlementSessionIdentifier <SttlmSsnldr>	[0..1]	Text		26
	SupplementaryData <SplmtryData>	[0..*]	±	C6	26

8.3 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 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 PartyNameOrLEIRule

PartyName must be present or LegalEntityIdentifier 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.

8.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

8.4.1 PartyIdentification <Ptyld>

Presence: [1..1]

Definition: Party for which the PayInCall is generated.

PartyIdentification <Ptyld> contains one of the following elements (see "[PartyIdentification73Choice](#)" on [page 366](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		366
Or	AnyBIC <AnyBIC>	[1..1]	±		366
Or}	PartyIdentification <Ptyld>	[1..1]	±	C5	367

8.4.2 ReportData <RptData>

Presence: [1..1]

Definition: Contains the report generation information and the report items.

ReportData <RptData> contains the following **ReportData5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MessageIdentification <Msgld>	[1..1]	Text		25
	ValueDate <ValDt>	[1..1]	Date		25
	DateAndTimeStamp <DtAndTmStmp>	[1..1]	DateTime		25
	Type <Tp>	[1..1]	CodeSet		25
	PayInCallAmount <PayInCallAmt>	[0..*]	±		25
	SettlementSessionIdentifier <SttlmSsnldr>	[0..1]	Text		26
	AccountValue <AcctVal>	[0..1]	±		26

8.4.2.1 MessageIdentification <Msgld>

Presence: [1..1]

Definition: Identification of the report assigned by the central system.

Datatype: "Max35Text" on page 396

8.4.2.2 ValueDate <ValDt>

Presence: [1..1]

Definition: Date by which the amount(s) requested must be settled.

Datatype: "ISODate" on page 389

8.4.2.3 DateAndTimeStamp <DtAndTmStmp>

Presence: [1..1]

Definition: Date and time on which the report is generated. The offset with UTC may also be specified.

Datatype: "ISODatetime" on page 389

8.4.2.4 Type <Tp>

Presence: [1..1]

Definition: Specifies the type of the Pay In Call.

Datatype: "CallIn1Code" on page 380

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

8.4.2.5 PayInCallAmount <PayInCallAmt>

Presence: [0..*]

Definition: Specifies the amount requested.

PayInCallAmount <PayInCallAmt> contains the following elements (see "[PayInCallItem](#)" on page 361 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C5	361

8.4.2.6 SettlementSessionIdentifier <SttlmSsnldr>

Presence: [0..1]

Definition: To indicate the requested CLS Settlement Session that the related trade is part of.

Datatype: "[Exact4AlphaNumericText](#)" on page 393

8.4.2.7 AccountValue <AcctVal>

Presence: [0..1]

Definition: Specifies the requested amount in multiple currencies.

AccountValue <AcctVal> contains the following elements (see "[Value](#)" on page 362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseCurrencyItem <BaseCcyItm>	[1..1]	Amount	C2, C5	362
	AlternateCurrencyItem <AltrnCcyItm>	[1..*]	Amount	C2, C5	362

8.4.3 SettlementSessionIdentifier <SttlmSsnldr>

Presence: [0..1]

Definition: To indicate the requested CLS Settlement Session that the related trade is part of.

Datatype: "[Exact4AlphaNumericText](#)" on page 393

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: [C6 "SupplementaryDataRule"](#)

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 360 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		360
	Envelope <Envlp>	[1..1]	(External Schema)		360

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 **camt.062.001.03** **PayInScheduleV03**

9.1 **MessageDefinition Functionality**

The PayInSchedule message is sent by a central settlement system to the participant to provide notification of a series of timed payments scheduled for each currency at the time and date of the schedule generation. The central settlement system may send information about how the timed payments have been calculated.

Outline

The PayInScheduleV03 MessageDefinition is composed of 6 MessageBuildingBlocks:

- A. PartyIdentification
Party for which the pay-in schedule is generated.
- B. ReportData
General information applicable to the report.
- C. PayInScheduleLongBalance
Projected net position for all currencies, projected long for the value date.
- D. PayInScheduleItem
Currency and total amount to be paid in by the corresponding deadline.
- E. PayInFactors
Factors used in the calculation of the pay-in schedule.
- F. SupplementaryData
Additional information that cannot be captured in the structured elements and/or any other specific block.

9.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <PayInSchdl>	[1..1]			
	PartyIdentification <Ptyld>	[1..1]	±		30
	ReportData <RptData>	[1..1]			30
	MessageIdentification <Msgld>	[1..1]	Text		31
	ValueDate <ValDt>	[1..1]	Date		31
	DateAndTimeStamp <DtAndTmStmp>	[1..1]	DateTime		31
	Type <Tp>	[1..1]	CodeSet		31
	ScheduleType <SchdlTp>	[1..1]	Text		31
	SettlementSessionIdentifier <SttlmSsnldr>	[0..1]	Text		32
	PayInScheduleLongBalance <PayInSchdlLngBal>	[0..*]			32
	Balance <Bal>	[1..1]	Amount	C1, C4	32
	PayInScheduleItem <PayInSchdlitm>	[0..*]			32
	Amount <Amt>	[1..1]	Amount	C1, C4	33
	Deadline <Ddln>	[1..1]	DateTime		33
	PayInFactors <PayInFctrs>	[0..1]			33
	AggregateShortPositionLimit <AggtShrtPosLmt>	[1..1]	Amount	C1, C4	33
	CurrencyFactors <CcyFctrs>	[1..*]			34
	Currency <Ccy>	[1..1]	CodeSet	C7	34
	ShortPositionLimit <ShrtPosLmt>	[1..1]	Amount		34
	MinimumPayInAmount <MinPayInAmt>	[1..1]	Amount		35
	VolatilityMargin <VollyMrgn>	[1..1]	Rate		35
	Rate <Rate>	[0..1]	±		35
	SupplementaryData <SplmtryData>	[0..*]	±	C6	35

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 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 PartyNameOrLEIRule

PartyName must be present or LegalEntityIdentifier 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.

C7 ValidationByTable

Must be a valid currency code which is registered with the ISO 4217 Maintenance Agency, and consist of three contiguous letters.

9.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

9.4.1 PartyIdentification <PtyId>

Presence: [1..1]

Definition: Party for which the pay-in schedule is generated.

PartyIdentification <PtyId> contains one of the following elements (see "[PartyIdentification73Choice](#)" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		366
Or	AnyBIC <AnyBIC>	[1..1]	±		366
Or}	PartyIdentification <PtyId>	[1..1]	±	C5	367

9.4.2 ReportData <RptData>

Presence: [1..1]

Definition: General information applicable to the report.

ReportData <RptData> contains the following **ReportData4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MessageIdentification <Msgld>	[1..1]	Text		31
	ValueDate <ValDt>	[1..1]	Date		31
	DateAndTimeStamp <DtAndTmStmp>	[1..1]	DateTime		31
	Type <Tp>	[1..1]	CodeSet		31
	ScheduleType <SchdlTp>	[1..1]	Text		31
	SettlementSessionIdentifier <SttlmSsnldr>	[0..1]	Text		32

9.4.2.1 MessageIdentification <Msgld>

Presence: [1..1]

Definition: Identification of the report as assigned by the sender.

Datatype: "Max35Text" on page 396

9.4.2.2 ValueDate <ValDt>

Presence: [1..1]

Definition: Value date for which the pay-in schedule is generated.

Datatype: "ISODate" on page 389

9.4.2.3 DateAndTimeStamp <DtAndTmStmp>

Presence: [1..1]

Definition: Date and time on which the report is generated. The offset with UTC may also be specified.

Datatype: "ISODatetime" on page 389

9.4.2.4 Type <Tp>

Presence: [1..1]

Definition: Type of pay-in schedule.

Datatype: "Entry2Code" on page 382

CodeName	Name	Definition
TRIA	Trial	Trial pay-in schedule.
OFFI	Official	Official pay-in schedule.
REQU	Requested	Pay-in schedule on request.

9.4.2.5 ScheduleType <SchdlTp>

Presence: [1..1]

Definition: Defines the schedule timing that is, whether it is an initial or a revised schedule.

Datatype: "Exact4AlphaNumericText" on page 393

9.4.2.6 SettlementSessionIdentifier <SttlmSsnldr>

Presence: [0..1]

Definition: To indicate the requested CLS Settlement Session that the related trade is part of.

Datatype: "Exact4AlphaNumericText" on page 393

9.4.3 PayInScheduleLongBalance <PayInSchdlLngBal>

Presence: [0..*]

Definition: Projected net position for all currencies, projected long for the value date.

PayInScheduleLongBalance <PayInSchdlLngBal> contains the following **BalanceStatus2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Balance <Bal>	[1..1]	Amount	C1, C4	32

9.4.3.1 Balance <Bal>

Presence: [1..1]

Definition: Balance in each currency calculated at the value date and time indicated in the report.

Impacted by: C1 "ActiveCurrency", C4 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 377

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 PayInScheduleItem <PayInSchdlItm>

Presence: [0..*]

Definition: Currency and total amount to be paid in by the corresponding deadline.

PayInScheduleItem <PayInSchdlItm> contains the following **PayInScheduleItems1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C4	33
	Deadline <Ddln>	[1..1]	DateTime		33

9.4.4.1 Amount <Amt>

Presence: [1..1]

Definition: Currency and amount to be paid in.

Impacted by: C1 "ActiveCurrency", C4 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 377

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.

9.4.4.2 Deadline <DdIn>

Presence: [1..1]

Definition: Time by which the amount must be paid in.

Datatype: "ISODatetime" on page 389

9.4.5 PayInFactors <PayInFctrs>

Presence: [0..1]

Definition: Factors used in the calculation of the pay-in schedule.

PayInFactors <PayInFctrs> contains the following **PayInFactors1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AggregateShortPositionLimit <AggtShrtPosLmt>	[1..1]	Amount	C1, C4	33
	CurrencyFactors <CcyFctrs>	[1..*]			34
	Currency <Ccy>	[1..1]	CodeSet	C7	34
	ShortPositionLimit <ShrtPosLmt>	[1..1]	Amount		34
	MinimumPayInAmount <MinPayInAmt>	[1..1]	Amount		35
	VolatilityMargin <VoltyMrgn>	[1..1]	Rate		35
	Rate <Rate>	[0..1]	±		35

9.4.5.1 AggregateShortPositionLimit <AggtShrtPosLmt>

Presence: [1..1]

Definition: Maximum allowed sum of short positions in all currencies, converted to base currency, during settlement.

Impacted by: C1 "ActiveCurrency", C4 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 377

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.

9.4.5.2 CurrencyFactors <CcyFctrs>

Presence: [1..*]

Definition: Currency specific pay-in factors.

CurrencyFactors <CcyFctrs> contains the following **CurrencyFactors1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Currency <Ccy>	[1..1]	CodeSet	C7	34
	ShortPositionLimit <ShrtPosLmt>	[1..1]	Amount		34
	MinimumPayInAmount <MinPayInAmt>	[1..1]	Amount		35
	VolatilityMargin <VolltyMrgn>	[1..1]	Rate		35
	Rate <Rate>	[0..1]	±		35

9.4.5.2.1 Currency <Ccy>

Presence: [1..1]

Definition: Currency of the underlying currency specific amounts and ratios used in the pay-in schedule calculation.

Impacted by: C7 "ValidationByTable"

Datatype: "CurrencyCode" on page 382

Constraints

- **ValidationByTable**

Must be a valid currency code which is registered with the ISO 4217 Maintenance Agency, and consist of three contiguous letters.

9.4.5.2.2 ShortPositionLimit <ShrtPosLmt>

Presence: [1..1]

Definition: Maximum allowed short position in the currency during settlement.

Datatype: ["ImpliedCurrencyAndAmount" on page 378](#)

9.4.5.2.3 MinimumPayInAmount <MinPayInAmt>

Presence: [1..1]

Definition: Minimum amount paid in one payment unless the short position is less than the minimum.

Datatype: ["ImpliedCurrencyAndAmount" on page 378](#)

9.4.5.2.4 VolatilityMargin <VoltlyMrgn>

Presence: [1..1]

Definition: Margin used to decrease long positions and increase short positions during the risk calculation.

Datatype: ["PercentageRate" on page 392](#)

9.4.5.2.5 Rate <Rate>

Presence: [0..1]

Definition: Exchange rate used in the calculation of the pay-in schedule.

Rate <Rate> contains the following elements (see ["AgreedRate2" on page 374](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExchangeRate <XchgRate>	[1..1]	Rate		374
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C7	374
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C7	374

9.4.6 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: [C6 "SupplementaryDataRule"](#)

SupplementaryData <SplmtryData> contains the following elements (see ["SupplementaryData1" on page 360](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		360
	Envelope <Envlp>	[1..1]	(External Schema)		360

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 camt.063.001.02 PayInEventAcknowledgementV02

10.1 MessageDefinition Functionality

The PayInEventAcknowledgement message is sent by a participant of a central system to the central system to confirm a PayInSchedule or a PayInCall has been received.

Outline

The PayInEventAcknowledgementV02 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. MessageIdentification

Unique and unambiguous identifier for the message, as assigned by the sender.

B. SettlementSessionIdentifier

To indicate the requested CLS Settlement Session that the related trade is part of.

C. AcknowledgementDetails

Details of the pay in schedule or pay in call being acknowledged.

D. SupplementaryData

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

10.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<i>Message root</i> <Document> <PayInEvtAck>	[1..1]			
	MessageIdentification <MsgId>	[1..1]	Text		37
	SettlementSessionIdentifier <SttlmSsnIdr>	[0..1]	Text		37
	AcknowledgementDetails <AckDtls>	[1..1]			37
{Or	PayInScheduleReference <PayInSchdlRef>	[1..1]	Text		37
Or}	PayInCallReference <PayInCallRef>	[1..1]	Text		37
	SupplementaryData <SplmtryData>	[0..*]	±	C1	38

10.3 Constraints

C1 SupplementaryDataRule

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

10.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

10.4.1 MessageIdentification <MsgId>

Presence: [1..1]

Definition: Unique and unambiguous identifier for the message, as assigned by the sender.

Datatype: "Max35Text" on page 396

10.4.2 SettlementSessionIdentifier <SttlmSsnldr>

Presence: [0..1]

Definition: To indicate the requested CLS Settlement Session that the related trade is part of.

Datatype: "Exact4AlphaNumericText" on page 393

10.4.3 AcknowledgementDetails <AckDtls>

Presence: [1..1]

Definition: Details of the pay in schedule or pay in call being acknowledged.

AcknowledgementDetails <AckDtls> contains one of the following **AcknowledgementDetails1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PayInScheduleReference <PayInSchdlRef>	[1..1]	Text		37
Or}	PayInCallReference <PayInCallRef>	[1..1]	Text		37

10.4.3.1 PayInScheduleReference <PayInSchdlRef>

Presence: [1..1]

Definition: Reference to the pay in schedule that is being acknowledged.

Datatype: "Max35Text" on page 396

10.4.3.2 PayInCallReference <PayInCallRef>

Presence: [1..1]

Definition: Reference to the pay in call that is being acknowledged.

Datatype: "Max35Text" on page 396

10.4.4 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C1 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 360 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		360
	Envelope <Envlp>	[1..1]	(External Schema)		360

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 **camt.088.001.03** **NetReportV03**

11.1 **MessageDefinition Functionality**

The Net Report message is sent to a participant by a central system to provide details of the of the bi-lateral payment obligations, calculated by the central system per currency.

Outline

The NetReportV03 MessageDefinition is composed of 5 MessageBuildingBlocks:

- A. NetReportData
Specifies the meta data associated with the net report.
- B. NetServiceParticipantIdentification
Describes the participant receiving the net report.
- C. NetServiceCounterpartyIdentification
Describes the counterparty participant involved in (all of) the obligations of the report.
- D. NetObligation
Provides the amount, direct parties or netting groups involved in the obligation.
- E. SupplementaryData
Additional information that cannot be captured in the structured elements and/or any other specific block.

11.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <NetRpt>	[1..1]		C3	
	NetReportData <NetRptData>	[1..1]			42
	MessageIdentification <MsgId>	[1..1]	Text		42
	CreationDateTime <CreDtTm>	[1..1]	DateTime		42
	NettingCutOffTime <NetgCutOffTm>	[1..1]	Time		42
	ReportDate <RptDt>	[1..1]	Date		42
	ValueDate <ValDt>	[1..1]	Date		43
	ReportType <RptTp>	[0..1]	Text		43
	NetReportServicer <NetRptSvcr>	[0..1]	±		43
	NetServiceType <NetSvcTp>	[0..1]	Text		43
	MessagePagination <MsgPgntn>	[0..1]	±		43
	NetServiceParticipantIdentification <NetSvcPtcptId>	[1..1]	±		44
	NetServiceCounterpartyIdentification <NetSvcCtrPtyId>	[0..1]	±		44
	NetObligation <NetOblgtn>	[1..*]		C4, C5	44
	ObligationIdentification <OblgtnId>	[1..1]	Text		45
	Amount <Amt>	[1..1]	Amount	C1, C7	46
	ParticipantNettingIdentification <PtcptNetgId>	[1..1]			46
{Or	TradeParty <TradPty>	[1..1]	±		46
Or}	NettingGroupIdentification <NetgGrpld>	[1..1]	Text		46
	ObligationDirection <OblgtnDrctn>	[1..1]	CodeSet		47
	CounterpartyNettingIdentification <CtrPtyNetgId>	[1..1]			47
{Or	TradeParty <TradPty>	[1..1]	±		47
Or}	NettingGroupIdentification <NetgGrpld>	[1..1]	Text		47
	NetServiceCounterpartyIdentification <NetSvcCtrPtyId>	[0..1]	±		48
	CounterpartySettlementInstructions <CtrPtySttlmInstrs>	[0..1]			48
	DeliveryAgent <DivryAgt>	[0..1]	±		48
	Intermediary <Intrmy>	[0..1]	±		48
	ReceivingAgent <RcvgAgt>	[1..1]	±		49
	BeneficiaryInstitution <BnfcryInstn>	[0..1]	±		49
	PaymentClearingCentre <PmtClrCentr>	[0..1]	CodeSet	C6	49

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionsNumber <TxNb>	[0..1]	Text		50
	SupplementaryData <SplmtryData>	[0..*]	±	C9	50

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 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 CounterpartyIdentificationRule

NetServiceCounterpartyIdentification must only be used at this level if all of the underlying obligations are with a single counterparty.

This constraint is defined at the MessageDefinition level.

C4 CounterpartyIdentificationRule

NetServiceCounterpartyIdentification must be present at this level in all obligations if one or more counterparties are involved in the calculation of the net report, i.e. NetServiceCounterpartyIdentification is not used in NetReport level.

C5 CounterpartySettlementInstructionRule

The CounterpartySettlementInstructions must not be present when the obligation direction value is DBIT.

C6 Country

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

C7 CurrencyAmount

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

Note: The decimal separator is a dot.

C8 PartyNameOrLEIRule

PartyName must be present or LegalEntityIdentifier must be present.

C9 SupplementaryDataRule

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

11.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

11.4.1 NetReportData <NetRptData>

Presence: [1..1]

Definition: Specifies the meta data associated with the net report.

NetReportData <NetRptData> contains the following **NetReportData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MessageIdentification <MsgId>	[1..1]	Text		42
	CreationDateTime <CreDtTm>	[1..1]	DateTime		42
	NettingCutOffTime <NetgCutOffTm>	[1..1]	Time		42
	ReportDate <RptDt>	[1..1]	Date		42
	ValueDate <ValDt>	[1..1]	Date		43
	ReportType <RptTp>	[0..1]	Text		43
	NetReportServicer <NetRptSvcr>	[0..1]	±		43
	NetServiceType <NetSvcTp>	[0..1]	Text		43
	MessagePagination <MsgPgntn>	[0..1]	±		43

11.4.1.1 MessageIdentification <MsgId>

Presence: [1..1]

Definition: Unique and unambiguous identifier for a message, as assigned by the Sender. This unique identifier can be used for cross-referencing purposes in subsequent messages.

Datatype: "Max35Text" on page 396

11.4.1.2 CreationDateTime <CreDtTm>

Presence: [1..1]

Definition: Date and time at which the net report was generated.

Datatype: "ISODatetime" on page 389

11.4.1.3 NettingCutOffTime <NetgCutOffTm>

Presence: [1..1]

Definition: Provides the cut off time that has been passed, resulting in the generation of the net report.

Datatype: "ISOTime" on page 398

11.4.1.4 ReportDate <RptDt>

Presence: [1..1]

Definition: Specifies the value date on which the net report was generated.

Datatype: ["ISODate" on page 389](#)

11.4.1.5 ValueDate <ValDt>

Presence: [1..1]

Definition: Specifies the value date of the trades used in the generation of the net report.

Datatype: ["ISODate" on page 389](#)

11.4.1.6 ReportType <RptTp>

Presence: [0..1]

Definition: Specifies the type of net report, indicating how the obligations have been calculated.

Datatype: ["Max35Text" on page 396](#)

11.4.1.7 NetReportServicer <NetRptSvcr>

Presence: [0..1]

Definition: Describes the central system responsible for generating the net report.

NetReportServicer <NetRptSvcr> contains one of the following elements (see ["PartyIdentification242Choice" on page 363](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

11.4.1.8 NetServiceType <NetSvcTp>

Presence: [0..1]

Definition: Describes the type of netting service supporting the net report.

Datatype: ["Max35Text" on page 396](#)

11.4.1.9 MessagePagination <MsgPgntn>

Presence: [0..1]

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

MessagePagination <MsgPgntn> contains the following elements (see ["Pagination1" on page 359](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		359
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		359

11.4.2 NetServiceParticipantIdentification <NetSvcPtcptld>

Presence: [1..1]

Definition: Describes the participant receiving the net report.

NetServiceParticipantIdentification <NetSvcPtcptld> contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <Ptyld>	[1..1]	±	C11	364

11.4.3 NetServiceCounterpartyIdentification <NetSvcCtrPtyld>

Presence: [0..1]

Definition: Describes the counterparty participant involved in (all of) the obligations of the report.

NetServiceCounterpartyIdentification <NetSvcCtrPtyld> contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <Ptyld>	[1..1]	±	C11	364

11.4.4 NetObligation <NetOblgtn>

Presence: [1..*]

Definition: Provides the amount, direct parties or netting groups involved in the obligation.

Impacted by: [C4 "CounterpartyIdentificationRule"](#), [C5 "CounterpartySettlementInstructionRule"](#)

NetObligation <NetOblgtn> contains the following **NetObligation3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ObligationIdentification <OblgtnId>	[1..1]	Text		45
	Amount <Amt>	[1..1]	Amount	C1, C7	46
	ParticipantNettingIdentification <PtcptNetgld>	[1..1]			46
{Or	TradeParty <TradPty>	[1..1]	±		46
Or}	NettingGroupIdentification <NetgGrpld>	[1..1]	Text		46
	ObligationDirection <OblgtnDrctn>	[1..1]	CodeSet		47
	CounterpartyNettingIdentification <CtrPtyNetgld>	[1..1]			47
{Or	TradeParty <TradPty>	[1..1]	±		47
Or}	NettingGroupIdentification <NetgGrpld>	[1..1]	Text		47
	NetServiceCounterpartyIdentification <NetSvcCtrPtyld>	[0..1]	±		48
	CounterpartySettlementInstructions <CtrPtySttlmInstrs>	[0..1]			48
	DeliveryAgent <DivryAgt>	[0..1]	±		48
	Intermediary <Intrmy>	[0..1]	±		48
	ReceivingAgent <RcvgAgt>	[1..1]	±		49
	BeneficiaryInstitution <BnfcryInstn>	[0..1]	±		49
	PaymentClearingCentre <PmtClrCentr>	[0..1]	CodeSet	C6	49
	TransactionsNumber <Txsnb>	[0..1]	Text		50

Constraints

- **CounterpartyIdentificationRule**

NetServiceCounterpartyIdentification must be present at this level in all obligations if one or more counterparties are involved in the calculation of the net report, i.e. NetServiceCounterpartyIdentification is not used in NetReport level.

- **CounterpartySettlementInstructionRule**

The CounterpartySettlementInstructions must not be present when the obligation direction value is DBIT.

11.4.4.1 ObligationIdentification <OblgtnId>

Presence: [1..1]

Definition: Unique identification for the obligation.

Datatype: "Max35Text" on page 396

11.4.4.2 Amount <Amt>

Presence: [1..1]

Definition: Amount of the obligation.

Impacted by: C1 "ActiveCurrency", C7 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 377

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.

11.4.4.3 ParticipantNettingIdentification <PtcptNetgld>

Presence: [1..1]

Definition: Describes the party or netting group (of the participant receiving the report) involved in the calculation of the obligation.

ParticipantNettingIdentification <PtcptNetgld> contains one of the following **NettingIdentification2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	TradeParty <TradPty>	[1..1]	±		46
Or}	NettingGroupIdentification <NetgGrpld>	[1..1]	Text		46

11.4.4.3.1 TradeParty <TradPty>

Presence: [1..1]

Definition: Describes the individual trading party.

TradeParty <TradPty> contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

11.4.4.3.2 NettingGroupIdentification <NetgGrpld>

Presence: [1..1]

Definition: Describes the netting group.

Datatype: "Max35Text" on page 396

11.4.4.4 ObligationDirection <OblgtnDrctn>

Presence: [1..1]

Definition: Specifies the direction of the obligation.

Datatype: "PaymentReceipt1Code" on page 386

CodeName	Name	Definition
PAYM	Payment	Operation is a payment.
RECE	Receipt	Operation is a receipt.
NONE	None	Operation is null.

11.4.4.5 CounterpartyNettingIdentification <CtrPtyNetgld>

Presence: [1..1]

Definition: Describes the party or netting group (of the counterparty in the obligation) involved in the calculation of the obligation.

CounterpartyNettingIdentification <CtrPtyNetgld> contains one of the following **NettingIdentification2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	TradeParty <TradPty>	[1..1]	±		47
Or}	NettingGroupIdentification <NetgGrpld>	[1..1]	Text		47

11.4.4.5.1 TradeParty <TradPty>

Presence: [1..1]

Definition: Describes the individual trading party.

TradeParty <TradPty> contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <Ptyld>	[1..1]	±	C11	364

11.4.4.5.2 NettingGroupIdentification <NetgGrpld>

Presence: [1..1]

Definition: Describes the netting group.

Datatype: "Max35Text" on page 396

11.4.4.6 NetServiceCounterpartyIdentification <NetSvcCtrPtyld>

Presence: [0..1]

Definition: Describes the counterparty participant involved in the obligation.

NetServiceCounterpartyIdentification <NetSvcCtrPtyld> contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <Ptyld>	[1..1]	±	C11	364

11.4.4.7 CounterpartySettlementInstructions <CtrPtySttlmInstrs>

Presence: [0..1]

Definition: Specifies the standard settlement instructions used to issue a payment to the counterparty in order to settle the obligation.

CounterpartySettlementInstructions <CtrPtySttlmInstrs> contains the following **SettlementParties120** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryAgent <DlvryAgt>	[0..1]	±		48
	Intermediary <Intrmy>	[0..1]	±		48
	ReceivingAgent <RcvgAgt>	[1..1]	±		49
	BeneficiaryInstitution <BnfcryInstn>	[0..1]	±		49

11.4.4.7.1 DeliveryAgent <DlvryAgt>

Presence: [0..1]

Definition: Financial institution from which cash will be transferred.

DeliveryAgent <DlvryAgt> contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <Ptyld>	[1..1]	±	C11	364

11.4.4.7.2 Intermediary <Intrmy>

Presence: [0..1]

Definition: Party, within the settlement chain, between the delivery and receiving agents.

Intermediary <Intrmy> contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

11.4.4.7.3 ReceivingAgent <RcvgAgt>

Presence: [1..1]

Definition: Financial institution where the payee will receive the funds.

ReceivingAgent <RcvgAgt> contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

11.4.4.7.4 BeneficiaryInstitution <BnfcryInstn>

Presence: [0..1]

Definition: Ultimate institution that will receive the funds when different from the trading or counterparty side.

BeneficiaryInstitution <BnfcryInstn> contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

11.4.4.8 PaymentClearingCentre <PmtClrCentr>

Presence: [0..1]

Definition: Specifies the place of clearing for offshore currency trades.

Usage: Used to designate the clearing centre for offshore currency trades. It must not be used for trades that settle onshore.

Impacted by: C6 "Country"

Datatype: "CountryCode" on page 381

Constraints

- **Country**

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

11.4.4.9 TransactionsNumber <TxsNb>

Presence: [0..1]

Definition: Number of transactions used to calculate the obligation. This is used in reconciliation between the net report obligation and the previously provided transaction status updates.

Datatype: "Max10NumericText" on page 394

11.4.5 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C9 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 360 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		360
	Envelope <Envlp>	[1..1]	(External Schema)		360

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 fxtr.008.001.08 ForeignExchangeTradeStatusNotificationV08

12.1 MessageDefinition Functionality

Scope

The ForeignExchangeTradeStatusNotification message is sent by a central system to the participant to notify the current status of a foreign exchange trade in the system.

Usage

This ForeignExchangeTradeStatusNotification message will be sent at specific times agreed upon by the central settlement system and a participant in a central settlement system.

Outline

The ForeignExchangeTradeStatusNotificationV08 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. TradeData

Provides information on the status of a trade in a system.

B. RegulatoryReporting

Information that is to be provided to trade repositories in the context of the regulatory standards around over-the-counter (OTC) derivatives, central counterparties and trade repositories.

C. 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> <FXTradStsNtfctn>	[1..1]			
	TradeData <TradData>	[1..1]			55
	MessageIdentification <MsgId>	[1..1]	Text		56
	OriginatorReference <OrgtrRef>	[0..1]	Text		56
	MatchingSystemUniqueReference <MtchgSysUnqRef>	[1..1]	Text		56
	MatchingSystemMatchingReference <MtchgSysMtchgRef>	[0..1]	Text		57
	MatchingSystemMatchedSideReference <MtchgSysMtchdSdRef>	[0..1]	Text		57
	StatusOriginator <StsOrgtr>	[0..1]	Text		57
	CurrentStatus <CurSts>	[1..1]			57
	StatusCode <StsCd>	[1..1]	±		57
	SubStatusCode <SubStsCd>	[0..1]	Text		57
	CurrentStatusSubType <CurStsSubTp>	[0..1]	CodeSet		58
	CurrentStatusDateTime <CurStsDtTm>	[0..1]	DateTime		58
	PreviousStatus <PrvsSts>	[0..1]	±		58
	PreviousStatusSubType <PrvsStsSubTp>	[0..1]	CodeSet		58
	PreviousStatusDateTime <PrvsStsDtTm>	[0..1]	DateTime		58
	ProductType <PdctTp>	[0..1]	Text		58
	SettlementSessionIdentifier <StlmSsnldr>	[0..1]	Text		59
	SplitTradeIndicator <SplitTradInd>	[0..1]	Indicator		59
	RegulatoryReporting <RgltryRptg>	[0..1]			59
	TradingSideTransactionReporting <TradgSdTxRptg>	[0..*]			61
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		62
	ReportingParty <RptgPty>	[0..1]	±		62
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>	[0..*]			62
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		63
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		63
	CounterpartySideTransactionReporting <CtrPtySdTxRptg>	[0..*]			63
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		63
	ReportingParty <RptgPty>	[0..1]	±		63

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>	[0..*]			64
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		64
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		64
	CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>	[0..1]	±		64
	ClearingBroker <ClrBrkr>	[0..1]	±		65
	ClearingExceptionParty <ClrXcptnPty>	[0..1]	±		65
	ClearingBrokerIdentification <ClrBrkrld>	[0..1]			65
	SideIndicator <SdInd>	[1..1]	CodeSet		66
	ClearingBrokerIdentification <ClrBrkrld>	[1..1]	Text		66
	ClearingThresholdIndicator <ClrThrshldInd>	[0..1]	Indicator		66
	ClearedProductIdentification <ClrdPdctld>	[0..1]	Text		66
	ProductIdentifier <Pdctldr>	[0..1]			66
{Or	UnderlyingProductIdentifier <UndrlygPdctldr>	[1..1]	CodeSet		67
Or}	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		67
	AllocationIndicator <AllcnInd>	[0..1]	CodeSet		67
	CollateralisationIndicator <CollstnInd>	[0..1]	CodeSet		67
	ExecutionVenue <ExctnVn>	[0..1]	Text		68
	ExecutionTimestamp <ExctnTmstmp>	[0..1]	±		68
	NonStandardFlag <NonStdFlg>	[0..1]	Indicator		68
	LinkSwapIdentification <LkSwpld>	[0..1]	Text		68
	FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>	[0..1]	Indicator		68
	CollateralPortfolioIndicator <CollPrflInd>	[0..1]	Indicator		69
	CollateralPortfolioCode <CollPrflCd>	[0..1]	Text		69
	PortfolioCompressionIndicator <PrflCmprssnInd>	[0..1]	Indicator		69
	CorporateSectorIndicator <CorpSctrInd>	[0..1]	CodeSet		69
	TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>	[0..1]	Indicator		70
	IntragroupTradeIndicator <NtrgrpTradInd>	[0..1]	Indicator		70
	CommercialOrTreasuryFinancingIndicator <ComrcIOrTrsrFincglInd>	[0..1]	Indicator		70
	FinancialInstrumentIdentification <FinInstrmld>	[0..1]	±	C5, C6, C7, C8, C9	71

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ConfirmationDateAndTimestamp <ConfDtAndTmstp>	[0..1]	DateTime		72
	ClearingTimestamp <ClrTmstp>	[0..1]	Time		72
	CommissionsAndFees <ComssnsAndFees>	[0..*]			72
	Type <Tp>	[1..1]			72
{Or	Code <Cd>	[1..1]	CodeSet		73
Or}	Proprietary <Prtry>	[1..1]	Text		75
	AmountOrRate <AmtOrRate>	[1..1]			75
{Or	Amount <Amt>	[1..1]	Amount	C1, C4	76
Or}	Rate <Rate>	[1..1]	Rate		76
	Sign <Sgn>	[0..1]	Indicator		76
	AdditionalReportingInformation <AddtlRptgInf>	[0..1]	Text		76
	SupplementaryData <SplmtryData>	[0..*]	±	C11	77

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 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 DescriptionPresenceRule

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

C6 DescriptionUsageRule

Description must be used alone as the last resort.

C7 ISINGuideline

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

C8 ISINPresenceRule

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

C9 OtherIdentificationPresenceRule

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

C10 PartyNameOrLEIRule

PartyName must be present or LegalEntityIdentifier 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.

12.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

12.4.1 TradeData <TradData>

Presence: [1..1]

Definition: Provides information on the status of a trade in a system.

TradeData <TradData> contains the following **TradeData15** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MessageIdentification <MsgId>	[1..1]	Text		56
	OriginatorReference <OrgtrRef>	[0..1]	Text		56
	MatchingSystemUniqueReference <MtchgSysUnqRef>	[1..1]	Text		56
	MatchingSystemMatchingReference <MtchgSysMtchgRef>	[0..1]	Text		57
	MatchingSystemMatchedSideReference <MtchgSysMtchdSdRef>	[0..1]	Text		57
	StatusOriginator <StsOrgtr>	[0..1]	Text		57
	CurrentStatus <CurSts>	[1..1]			57
	StatusCode <StsCd>	[1..1]	±		57
	SubStatusCode <SubStsCd>	[0..1]	Text		57
	CurrentStatusSubType <CurStsSubTp>	[0..1]	CodeSet		58
	CurrentStatusDateTime <CurStsDtTm>	[0..1]	DateTime		58
	PreviousStatus <PrvsSts>	[0..1]	±		58
	PreviousStatusSubType <PrvsStsSubTp>	[0..1]	CodeSet		58
	PreviousStatusDateTime <PrvsStsDtTm>	[0..1]	DateTime		58
	ProductType <PdctTp>	[0..1]	Text		58
	SettlementSessionIdentifier <StlmSsnldr>	[0..1]	Text		59
	SplitTradeIndicator <SplTTradInd>	[0..1]	Indicator		59

12.4.1.1 MessageIdentification <MsgId>

Presence: [1..1]

Definition: Identification of the present message assigned by the party issuing the message. This identification must be unique amongst all messages of same type sent by the same party.

Datatype: "Max35Text" on page 396

12.4.1.2 OriginatorReference <OrgtrRef>

Presence: [0..1]

Definition: Represents the original reference of the instruction for which the status is given, as assigned by the participant that submitted the foreign exchange trade.

Datatype: "Max35Text" on page 396

12.4.1.3 MatchingSystemUniqueReference <MtchgSysUnqRef>

Presence: [1..1]

Definition: Reference to the unique system identification assigned to the trade by the central matching system.

Datatype: "Max35Text" on page 396

12.4.1.4 MatchingSystemMatchingReference <MtchgSysMtchgRef>

Presence: [0..1]

Definition: Unique matching identification assigned to the trade and to the matching trade from the counterparty by the central matching system.

Datatype: "Max35Text" on page 396

12.4.1.5 MatchingSystemMatchedSideReference <MtchgSysMtchdSdRef>

Presence: [0..1]

Definition: Identification to the unique reference from the central settlement system that allows the removal of alleged trades once the matched status notification for the matching side has been received.

Datatype: "Max35Text" on page 396

12.4.1.6 StatusOriginator <StsOrgtr>

Presence: [0..1]

Definition: Party that assigned the status to the foreign exchange or derivative trade.

Datatype: "Max20Text" on page 395

12.4.1.7 CurrentStatus <CurSts>

Presence: [1..1]

Definition: Specifies the new status of a trade.

CurrentStatus <CurSts> contains the following **StatusAndSubStatus2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StatusCode <StsCd>	[1..1]	±		57
	SubStatusCode <SubStsCd>	[0..1]	Text		57

12.4.1.7.1 StatusCode <StsCd>

Presence: [1..1]

Definition: Status expressed as a code.

StatusCode <StsCd> contains one of the following elements (see "Status27Choice" on page 376 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		376
Or}	Proprietary <Prtry>	[1..1]	Text		376

12.4.1.7.2 SubStatusCode <SubStsCd>

Presence: [0..1]

Definition: Sub status expressed as a code.

Datatype: ["Exact4AlphaNumericText" on page 393](#)

12.4.1.8 CurrentStatusSubType <CurStsSubTp>

Presence: [0..1]

Definition: Additional information on the current status of a trade in a central system.

Datatype: ["StatusSubType2Code" on page 386](#)

CodeName	Name	Definition
SMDY	OnlySameDayFlagTrue	Same day flag has been set to true for the sub status of the trade notification.

12.4.1.9 CurrentStatusDateTime <CurStsDtTm>

Presence: [0..1]

Definition: Specifies the date and time at which the current status was assigned.

Datatype: ["ISODatetime" on page 389](#)

12.4.1.10 PreviousStatus <PrvsSts>

Presence: [0..1]

Definition: Specifies the previous status of a trade.

PreviousStatus <PrvsSts> contains one of the following elements (see ["Status28Choice" on page 375](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		375
Or}	Proprietary <Prtry>	[1..1]	Text		375

12.4.1.11 PreviousStatusSubType <PrvsStsSubTp>

Presence: [0..1]

Definition: Additional information on the previous status of a trade in a central system.

Datatype: ["StatusSubType2Code" on page 386](#)

CodeName	Name	Definition
SMDY	OnlySameDayFlagTrue	Same day flag has been set to true for the sub status of the trade notification.

12.4.1.12 PreviousStatusDateTime <PrvsStsDtTm>

Presence: [0..1]

Definition: Specifies the date and time at which the previous status was assigned.

Datatype: ["ISODatetime" on page 389](#)

12.4.1.13 ProductType <PdctTp>

Presence: [0..1]

Definition: Specifies the product for which the status of the confirmation is reported.

Datatype: "Max35Text" on page 396

12.4.1.14 SettlementSessionIdentifier <StlmSsnldr>

Presence: [0..1]

Definition: To indicate the requested CLS Settlement Session that the related trade is part of.

Datatype: "Exact4AlphaNumericText" on page 393

12.4.1.15 SplitTradeIndicator <SplitTradInd>

Presence: [0..1]

Definition: To indicate if the trade is split.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 391):

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

12.4.2 RegulatoryReporting <RgltryRptg>

Presence: [0..1]

Definition: Information that is to be provided to trade repositories in the context of the regulatory standards around over-the-counter (OTC) derivatives, central counterparties and trade repositories.

RegulatoryReporting <RgltryRptg> contains the following **RegulatoryReporting8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingSideTransactionReporting <TradgSdTxRptg>	[0..*]			61
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		62
	ReportingParty <RptgPty>	[0..1]	±		62
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>	[0..*]			62
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		63
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		63
	CounterpartySideTransactionReporting <CtrPtySdTxRptg>	[0..*]			63
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		63
	ReportingParty <RptgPty>	[0..1]	±		63
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>	[0..*]			64
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		64
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		64
	CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>	[0..1]	±		64
	ClearingBroker <ClrBrkr>	[0..1]	±		65
	ClearingExceptionParty <ClrXcptnPty>	[0..1]	±		65
	ClearingBrokerIdentification <ClrBrkrld>	[0..1]			65
	SideIndicator <SdInd>	[1..1]	CodeSet		66
	ClearingBrokerIdentification <ClrBrkrld>	[1..1]	Text		66
	ClearingThresholdIndicator <ClrThrshldInd>	[0..1]	Indicator		66
	ClearedProductIdentification <ClrdPdctld>	[0..1]	Text		66
	ProductIdentifier <Pdctldr>	[0..1]			66
{Or	UnderlyingProductIdentifier <UndrlygPdctldr>	[1..1]	CodeSet		67
Or}	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		67
	AllocationIndicator <AllcnInd>	[0..1]	CodeSet		67
	CollateralisationIndicator <CollstnInd>	[0..1]	CodeSet		67
	ExecutionVenue <ExctnVn>	[0..1]	Text		68
	ExecutionTimestamp <ExctnTmstmp>	[0..1]	±		68
	NonStandardFlag <NonStdFlg>	[0..1]	Indicator		68
	LinkSwapIdentification <LkSwpld>	[0..1]	Text		68

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>	[0..1]	Indicator		68
	CollateralPortfolioIndicator <CollPrflInd>	[0..1]	Indicator		69
	CollateralPortfolioCode <CollPrflCd>	[0..1]	Text		69
	PortfolioCompressionIndicator <PrflCmprssnInd>	[0..1]	Indicator		69
	CorporateSectorIndicator <CorpSctrInd>	[0..1]	CodeSet		69
	TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>	[0..1]	Indicator		70
	IntragroupTradeIndicator <NtrgrpTradInd>	[0..1]	Indicator		70
	CommercialOrTreasuryFinancingIndicator <ComrcOrTrsrFincglInd>	[0..1]	Indicator		70
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C5, C6, C7, C8, C9	71
	ConfirmationDateAndTimestamp <ConfDtAndTmstmp>	[0..1]	DateTime		72
	ClearingTimestamp <ClrTmstmp>	[0..1]	Time		72
	CommissionsAndFees <ComssnsAndFees>	[0..*]			72
	Type <Tp>	[1..1]			72
{Or	Code <Cd>	[1..1]	CodeSet		73
Or}	Proprietary <Prtry>	[1..1]	Text		75
	AmountOrRate <AmtOrRate>	[1..1]			75
{Or	Amount <Amt>	[1..1]	Amount	C1, C4	76
Or}	Rate <Rate>	[1..1]	Rate		76
	Sign <Sgn>	[0..1]	Indicator		76
	AdditionalReportingInformation <AddtlRptgInf>	[0..1]	Text		76

12.4.2.1 TradingSideTransactionReporting <TradgSdTxRptg>

Presence: [0..*]

Definition: Regulatory transaction reporting information from the Trading Side party.

TradingSideTransactionReporting <TradgSdTxRptg> contains the following **TradingSideTransactionReporting3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		62
	ReportingParty <RptgPty>	[0..1]	±		62
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>	[0..*]			62
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		63
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		63

12.4.2.1.1 ReportingJurisdiction <RptgJursdctn>*Presence:* [0..1]*Definition:* Specifies the supervisory party to which the trade needs to be reported.*Datatype:* "Max35Text" on page 396**12.4.2.1.2 ReportingParty <RptgPty>***Presence:* [0..1]*Definition:* Identifies the party that is responsible for reporting the trade to the trade repository.**ReportingParty <RptgPty>** contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

12.4.2.1.3 TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>*Presence:* [0..*]*Definition:* Specifies the unique transaction identifier (UTI) to be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction over its life. This identifier can also be known as the Unique Swap Identifier (USI). This is the UTI from the Trading Side party.**TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>** contains the following **UniqueTransactionIdentifier3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		63
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		63

12.4.2.1.3.1 UniqueTransactionIdentifier <UnqTxldr>

Presence: [1..1]

Definition: Unique transaction identifier will be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction during its lifetime. This identifier can also be known as the Unique Swap Identifier (USI).

Datatype: "UTIdentifier" on page 391

12.4.2.1.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxldr>

Presence: [0..*]

Definition: Prior unique transaction identifier specifies the previous unique transaction identifier (UTI) that was created at the time the transaction was executed. This identifier can also be known as the Prior Unique Swap Identifier (PUSI).

Datatype: "UTIdentifier" on page 391

12.4.2.2 CounterpartySideTransactionReporting <CtrPtySdTxRptg>

Presence: [0..*]

Definition: Regulatory transaction reporting information from the Counterparty Side party.

CounterpartySideTransactionReporting <CtrPtySdTxRptg> contains the following **CounterpartySideTransactionReporting3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		63
	ReportingParty <RptgPty>	[0..1]	±		63
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>	[0..*]			64
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		64
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		64

12.4.2.2.1 ReportingJurisdiction <RptgJursdctn>

Presence: [0..1]

Definition: Specifies the supervisory party to which the trade needs to be reported.

Datatype: "Max35Text" on page 396

12.4.2.2.2 ReportingParty <RptgPty>

Presence: [0..1]

Definition: Identifies the party that is responsible for reporting the trade to the trade repository.

ReportingParty <RptgPty> contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

12.4.2.2.3 CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>

Presence: [0..*]

Definition: Specifies the unique transaction identifier (UTI) to be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction over its life. This identifier can also be known as the Unique Swap Identifier (USI). This is the UTI from the Counterparty Side party.

CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr> contains the following **UniqueTransactionIdentifier3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		64
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		64

12.4.2.2.3.1 UniqueTransactionIdentifier <UnqTxldr>

Presence: [1..1]

Definition: Unique transaction identifier will be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction during its lifetime. This identifier can also be known as the Unique Swap Identifier (USI).

Datatype: "[UTIIIdentifier](#)" on page 391

12.4.2.2.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxldr>

Presence: [0..*]

Definition: Prior unique transaction identifier specifies the previous unique transaction identifier (UTI) that was created at the time the transaction was executed. This identifier can also be known as the Prior Unique Swap Identifier (PUSI).

Datatype: "[UTIIIdentifier](#)" on page 391

12.4.2.3 CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>

Presence: [0..1]

Definition: Identifies an agency or separate corporation of a futures exchange responsible for settling and

clearing trades, collecting and maintaining margins, regulating delivery and reporting trade data. This can also be known as a Central Counterparty (CCP).

CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs> contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

12.4.2.4 ClearingBroker <ClrBrkr>

Presence: [0..1]

Definition: Identifies the party that is a member of the clearing house and that acts as a liaison between the investor and the Central Counterparty (CCP).

ClearingBroker <ClrBrkr> contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

12.4.2.5 ClearingExceptionParty <ClrXcptnPty>

Presence: [0..1]

Definition: Identifies the party that is exempt from a clearing obligation.

ClearingExceptionParty <ClrXcptnPty> contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

12.4.2.6 ClearingBrokerIdentification <ClrBrkrId>

Presence: [0..1]

Definition: Specifies the reference number assigned by the clearing broker. A distinction can be made between the reference for the Central Counterparty (CCP) leg and the reference for the client leg of the transaction.

ClearingBrokerIdentification <ClrBrkrId> contains the following **ClearingBrokerIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SideIndicator <SdInd>	[1..1]	CodeSet		66
	ClearingBrokerIdentification <ClrBrkrId>	[1..1]	Text		66

12.4.2.6.1 SideIndicator <SdInd>

Presence: [1..1]

Definition: Distinguishes the client leg from the central counterparty (CCP) leg in the clearing broker identification.

Datatype: "SideIndicator1Code" on page 386

CodeName	Name	Definition
CCPL	CCPLeg	Clearing broker identification is for the Central Counterparty (CCP) leg.
CLNT	ClientLeg	Clearing broker identification is for the client leg.

12.4.2.6.2 ClearingBrokerIdentification <ClrBrkrId>

Presence: [1..1]

Definition: Specifies the identification assigned to the clearing broker.

Datatype: "Max35Text" on page 396

12.4.2.7 ClearingThresholdIndicator <ClrThrshldInd>

Presence: [0..1]

Definition: Specifies whether the contract is above or below the clearing threshold. Where No indicates the contract is below the clearing threshold and Yes indicates the contract is above the clearing threshold.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 391):

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

12.4.2.8 ClearedProductIdentification <ClrdPdctId>

Presence: [0..1]

Definition: Specifies the reference number assigned by the Central Counterparty (CCP).

Datatype: "Max35Text" on page 396

12.4.2.9 ProductIdentifier <PdctIdr>

Presence: [0..1]

Definition: Specifies the underlying product or unique product identifier.

ProductIdentifier <Pdctldr> contains one of the following **ProductIdentifier3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	UnderlyingProductIdentifier <UndrlygPdctldr>	[1..1]	CodeSet		67
Or}	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		67

12.4.2.9.1 UnderlyingProductIdentifier <UndrlygPdctldr>

Presence: [1..1]

Definition: Specifies the underlying product type.

Datatype: "UnderlyingProductIdentifier1Code" on page 388

CodeName	Name	Definition
FORW	ForeignExchangeForward	Underlying product type of the transaction is a Foreign Exchange Forward.
NDFO	ForeignExchangeNonDeliverableForward	Underlying product type of the transaction is a Foreign Exchange Non Deliverable Forward.
SPOT	ForeignExchangeSpot	Underlying product type of the transaction is Foreign Exchange Spot.
SWAP	ForeignExchangeSWAP	Underlying product type of the transaction is a Foreign Exchange SWAP.

12.4.2.9.2 UniqueProductIdentifier <UnqPdctldr>

Presence: [1..1]

Definition: Specifies the unique product identifier as an ISO 4914 identifier.

Datatype: "Max12Text" on page 394

12.4.2.10 AllocationIndicator <AllcnInd>

Presence: [0..1]

Definition: Specifies whether the trade is a pre-allocation or a post-allocation trade, or whether the trade is unallocated.

Datatype: "AllocationIndicator1Code" on page 380

CodeName	Name	Definition
POST	Post-allocation	Trade is a post-allocation trade.
PREA	Pre-allocation	Trade is a pre-allocation trade.
UNAL	Unallocated	Trade is unallocated.

12.4.2.11 CollateralisationIndicator <CollstnInd>

Presence: [0..1]

Definition: Specifies whether the transaction is collateralised.

Datatype: "CollateralisationIndicator1Code" on page 380

CodeName	Name	Definition
FULL	FullyCollateralised	Transaction is fully collateralised.
ONEW	OneWayCollateralised	Transaction is one-way collateralised.
PART	PartiallyCollateralised	Transaction is partially collateralised.
UNCO	Uncollateralised	Transaction is uncollateralised.

12.4.2.12 ExecutionVenue <ExctnVn>

Presence: [0..1]

Definition: Specifies the trading venue of the transaction.

Datatype: "Max35Text" on page 396

12.4.2.13 ExecutionTimestamp <ExctnTmstmp>

Presence: [0..1]

Definition: Specifies the date and time of the execution of the transaction in Coordinated Universal Time (UTC).

ExecutionTimestamp <ExctnTmstmp> contains one of the following elements (see "DateAndDateTime2Choice" on page 355 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		355
Or}	DateTime <DtTm>	[1..1]	DateTime		355

12.4.2.14 NonStandardFlag <NonStdFlg>

Presence: [0..1]

Definition: Specifies whether the reportable transaction has one or more additional terms or provisions, other than those listed in the required real-time data fields, that materially affects the price of the reportable transaction.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 391):

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

12.4.2.15 LinkSwapIdentification <LkSwpld>

Presence: [0..1]

Definition: Specifies the common reference or correlation identification for a swap transaction where the near and far leg are confirmed separately.

Datatype: "Exact42Text" on page 393

12.4.2.16 FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>

Presence: [0..1]

Definition: Specifies the financial nature of the reporting counterparty.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 391):

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

12.4.2.17 CollateralPortfolioIndicator <CollPrftlInd>

Presence: [0..1]

Definition: Specifies if the collateral is posted on a portfolio basis.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 391):

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

12.4.2.18 CollateralPortfolioCode <CollPrftlCd>

Presence: [0..1]

Definition: Identifies the portfolio code to which the trade belongs if the collateral is posted on a portfolio basis (and not trade by trade).

Datatype: "[Max10Text](#)" on page 394

12.4.2.19 PortfolioCompressionIndicator <PrftlCmprsnInd>

Presence: [0..1]

Definition: Indicates if the trade results from portfolio compression.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 391):

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

12.4.2.20 CorporateSectorIndicator <CorpSctrInd>

Presence: [0..1]

Definition: Specifies the corporate sector of the counterparty.

Datatype: "[CorporateSectorIdentifier1Code](#)" on page 380

CodeName	Name	Definition
L	AlternativeInvestmentFund	Alternative investment fund managed by an Alternative Investment Fund Manager (AIFM) authorised or registered in accordance with European Securities and Markets Authority (ESMA) Directive 2011/61/EU.
A	Assurance	Assurance undertaking authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2002/83/EC.
C	CreditInstitution	Credit Institution authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2006/48/EC.

CodeName	Name	Definition
I	Insurance	Insurance undertaking in accordance with European Securities and Markets Authority (ESMA) Directive 73/239/EEC.
F	InvestmentFirm	Investment firm in accordance with European Securities and Markets Authority (ESMA) Directive 2004/39/EC.
O	OccupationalRetirementProvision	Institution for occupational retirement provision within the meaning of Article 6(a) of European Securities and Markets Authority (ESMA) Directive 2003/41/EC.
R	Reinsurance	Reinsurance undertaking authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2005/68/EC.
U	UCITS	Undertakings for Collective Investment in Transferable Securities (UCITS) and its management company, authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2009/95/EC.

12.4.2.21 TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>

Presence: [0..1]

Definition: Specifies whether the counterparty has entered into a trade with a non-European Economic Area (EEA) counterparty that is not subject to the reporting obligation.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 391):

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

12.4.2.22 IntragroupTradeIndicator <NtrgrpTradInd>

Presence: [0..1]

Definition: Indicate if a reported trade falls under the definition of intragroup transaction, as defined by European Securities and Markets Authority (ESMA) in the Technical Standards.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 391):

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

12.4.2.23 CommercialOrTreasuryFinancingIndicator <ComrcIOrTrsrFincgInd>

Presence: [0..1]

Definition: Specifies whether the contract is objectively measurable as directly linked to the non-financial counterparty's commercial or treasury financing activity.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 391):

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

12.4.2.24 FinancialInstrumentIdentification <FinInstrmId>

Presence: [0..1]

Definition: Identification of a security, as assigned under a formal or proprietary identification scheme.

Impacted by: C5 "DescriptionPresenceRule", C6 "DescriptionUsageRule", C7 "ISINGuideline", C8 "ISINPresenceRule", C9 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification19" on page 355 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		356
	OtherIdentification <OthrlId>	[0..*]			356
	Identification <Id>	[1..1]	Text		357
	Suffix <Sfx>	[0..1]	Text		357
	Type <Tp>	[1..1]	±		357
	Description <Desc>	[0..1]	Text		357

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

12.4.2.25 ConfirmationDateAndTimestamp <ConfDtAndTmstmp>

Presence: [0..1]

Definition: Specifies the date and time of the confirmation of the trade in Universal Time Coordinated (UTC).

Datatype: "ISODatetime" on page 389

12.4.2.26 ClearingTimestamp <ClrTmstmp>

Presence: [0..1]

Definition: Specifies the time at which the Central Counterparty (CCP) has legally taken on the clearing of the trade in Universal Time Coordinated (UTC).

Datatype: "ISOTime" on page 398

12.4.2.27 CommissionsAndFees <ComssnsAndFees>

Presence: [0..*]

Definition: Provides the commission and fee type and amount or rate.

CommissionsAndFees <ComssnsAndFees> contains the following **FXCommissionOrFee1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			72
{Or	Code <Cd>	[1..1]	CodeSet		73
Or}	Proprietary <Prtry>	[1..1]	Text		75
	AmountOrRate <AmtOrRate>	[1..1]			75
{Or	Amount <Amt>	[1..1]	Amount	C1, C4	76
Or}	Rate <Rate>	[1..1]	Rate		76
	Sign <Sgn>	[0..1]	Indicator		76

12.4.2.27.1 Type <Tp>

Presence: [1..1]

Definition: Type of the commission or fee.

Type <Tp> contains one of the following **FXAmountType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		73
Or}	Proprietary <Prtry>	[1..1]	Text		75

12.4.2.27.1.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies a commission or fee type.*Datatype:* "FXAmountType1Code" on page 383

CodeName	Name	Definition
ZWIS	Zwischengewinn	Zwischengewinn.
WITH	WithholdingTax	Tax is on income deducted at source, which the paying agent is legally obliged to deduct from its payments of interest on deposits and other proceeds of a financial instrument.
VATA	ValueAddedTax	Tax is a value added tax.
TRAN	TransferTax	Tax levied on a transfer.
TRAX	TransactionTax	Tax levied on a transaction.
STEX	StockExchangeTax	Tax collected by a stock exchange.
STAM	StampDuty	Tax is on certain documents and transactions.
OTHR	OtherAmount	Another type of commission or fees.
COUN	NationalFederalTax	Tax is a country, national, or federal tax that is usually charged by the custodian.
LOCL	LocalTax	Tax that is charged by a local settlement system or local jurisdiction.
LOCO	LocalBrokerCommission	Local broker's commission amount.
LYDT	GermanLocalTax4	Local tax (Ertrag Besizanteilig) yield liable for interest down payment tax.
LOTE	GermanLocalTax3	Local tax (Zinstopf) offset interest per unit against tax exempt amount (variation to offset interest per unit in relation to tax exempt amount).
LIDT	GermanLocalTax2	Local tax (ZAS pflichtige Zinsen) - interest liable for interest down payment tax (proportion of gross interest per unit/ interim profits that is not covered by the credit in the interest pool).
EXEC	ExecutingBrokerCommission	Executing broker's commission amount.
EUTR	EUTaxRetention	Tax withheld at source in the framework of the European Directive on taxation of savings in the form of interest payments.
EQU	Equalisation	Investor's subscription amount that is held by the fund in order to pay incentive / performance fees at the end of the fiscal year.
COAX	ConsumptionTax	Tax that is levied on goods and services purchased by customers, and is added to the retail price.
AKTI	Aktiengewinn	Share-related profit. This is a tax specific to the German market. The share-related-profit gives the fund the

CodeName	Name	Definition
		opportunity to pass on to the institutional investor redeeming fund units certain tax-free income from equity. The calculation method is based on the old Investment Tax Act (Investmentsteuergesetz).
ERFE	EarlyRedemptionFeeAmount	Early redemption fees.
ENTF	EntranceFees	Entrance fees amount
MARG	MarginAmount	Margin amount related commissions and fees.
MACO	MatchingOrConfirmationFees	Fee charged for matching and/or confirmation.
ANTO	NetGainLoss	Amount representing the difference between the cost and the current price of a security. In the context of securities settlement, it is the amount paid or received when the instructions are netted or paired off.
CREB	RebateBonification	Rebate or bonification fees or commission amount.
SPCN	SpecialConcessions	Fees, drawdown, or other reduction from or in addition to the deal price.
SUBS	Subscription	Subscription interest.
TOTL	Total	Total amount of all commissions or fees
DEAL	TradeDealAmount	Trade deal amount fees.
ACRU	AccruedInterest	Amount of interest earned on a debt, such as a bond, but not yet collected.
BAKL	BackLoadFee	Amount paid by investors when selling mutual fund shares.
CHAR	ChargesAndFees	Amount of money that cannot be categorised by another qualifier.
CBCH	CorrespondentBankCharge	Charge of the correspondent bank for transferring money.
LADT	GermanLocalTax1	Local tax (ZAS Anrechnungsbetrag) subject to interest down payment tax (proportion of interest liable for interest down payment tax/interim profit that is not covered by the tax exempt amount).
DSCA	DiscountAmount	Aggregate amount of discount.
HDGE	HedgingCost	Amount due and payable to a hedge counterparty under a hedge agreement during the relevant period.
ISDI	IssueDiscountAllowance	Amount of money defined as a discount on a new issue or on a tranche of an existing issue.
LEVY	PaymentLevyTax	Tax levied on a payment.

CodeName	Name	Definition
OCMT	OriginalCurrencyAmount	Posting/settlement amount in its original currency when conversion from/into another currency has occurred.
PRMA	PremiumAmount	Difference between the amount of money of the first leg and the amount of the second leg of the transaction.
OTMG	OnTopMargin	Amount is an on top margin.
REGF	RegulatoryFees	Amount of money charged by a regulatory authority, for example, Securities and Exchange fees.
REMU	RemunerationAmount	Amount of any other remuneration received or to be received by the broker in connection with the transaction.
RESU	ResultingAmount	Counter value of a foreign exchange conversion.
SAMG	SalesMargin	Financial metric used to assess a firm's financial health by revealing the proportion of money left over from revenues after accounting for the cost of goods sold. Gross profit margin serves as the source for paying additional expenses and future savings.
SETT	SettlementAmount	Amount of all settled transactions.
SHIP	ShippingCharge	Charge for shipping, including the insurance of securities.
ACCA	AccruedCapitalisation	Amount of unpaid interest (on bonds which have defaulted and have subsequently restructured), which is capitalized and added to the original principal amount of the bond.
PRDF	DifferenceInPrice	Difference between the deal price and another reference price.
REFD	ExpectedRefund	Amount of the expected refund.
PRWI	PartialRedemptionWithholdingAmount	Amount retained by a fund and paid out later at a time decided by the fund.
RSCH	ResearchFee	Charge or commission paid by the investor to a distributor/intermediary or other service provider for the provision of financial research.

12.4.2.27.1.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Specifies a commission or fee types, as a proprietary code.*Datatype:* "Max35Text" on page 396**12.4.2.27.2 AmountOrRate <AmtOrRate>***Presence:* [1..1]

Definition: Amount or rate of the commissions and fees.

AmountOrRate <AmtOrRate> contains one of the following **AmountOrRate4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Amount <Amt>	[1..1]	Amount	C1, C4	76
Or}	Rate <Rate>	[1..1]	Rate		76

12.4.2.27.2.1 Amount <Amt>

Presence: [1..1]

Definition: Specifies the actual amount.

Impacted by: [C1 "ActiveCurrency"](#), [C4 "CurrencyAmount"](#)

Datatype: ["ActiveCurrencyAndAmount"](#) on page 377

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.

12.4.2.27.2.2 Rate <Rate>

Presence: [1..1]

Definition: Specifies the rate (percentage) which is used to calculate the amount.

Datatype: ["BaseOneRate"](#) on page 392

12.4.2.27.3 Sign <Sgn>

Presence: [0..1]

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

Usage: when absent, it means that amount value is 0 or positive.

Datatype: One of the following values must be used (see ["PlusOrMinusIndicator"](#) on page 391):

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

12.4.2.28 AdditionalReportingInformation <AddtIRptgInf>

Presence: [0..1]

Definition: Specifies additional information that might be required by the regulator.

Datatype: "Max210Text" on page 395

12.4.3 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C11 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 360 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		360
	Envelope <Envlp>	[1..1]	(External Schema)		360

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 fxtr.013.001.03 ForeignExchangeTradeWithdrawalNotificationV03

13.1 MessageDefinition Functionality

Scope

The ForeignExchangeTradeWithdrawalNotification message is sent by a central system to notify the withdrawal of a foreign exchange trade which was previously notified to the receiver as an alleged trade.

Usage

The ForeignExchangeTradeWithdrawalNotification message is used to confirm the cancellation of a previously notified trade.

Outline

The ForeignExchangeTradeWithdrawalNotificationV03 MessageDefinition is composed of 5 MessageBuildingBlocks:

A. MessageIdentification

Identification of the present message assigned by the party issuing the message. This identification must be unique amongst all messages of same type sent by the same party.

B. MatchingSystemUniqueReference

Reference to the unique system identification assigned to the trade by the central matching system.

C. WithdrawalReason

Reason for the withdrawal notification.

D. SettlementSessionIdentifier

To indicate the requested CLS Settlement Session that the related trade is part of.

E. SupplementaryData

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

13.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FXTradWdrwlNtfctn>	[1..1]			
	MessageIdentification <Msgld>	[1..1]	Text		79
	MatchingSystemUniqueReference <MtchgSysUnqRef>	[1..1]	Text		79
	WithdrawalReason <WdrwlRsn>	[0..1]			79
	WithdrawalReasonCode <WdrwlRsnCd>	[1..1]	CodeSet		80
	WithdrawalReasonSubCode <WdrwlRsnSubCd>	[0..1]	Text		80
	SettlementSessionIdentifier <SttlmSsnldr>	[0..1]	Text		80
	SupplementaryData <SplmtryData>	[0..*]	±	C1	80

13.3 Constraints

C1 SupplementaryDataRule

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

13.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

13.4.1 MessageIdentification <Msgld>

Presence: [1..1]

Definition: Identification of the present message assigned by the party issuing the message. This identification must be unique amongst all messages of same type sent by the same party.

Datatype: "Max35Text" on page 396

13.4.2 MatchingSystemUniqueReference <MtchgSysUnqRef>

Presence: [1..1]

Definition: Reference to the unique system identification assigned to the trade by the central matching system.

Datatype: "Max35Text" on page 396

13.4.3 WithdrawalReason <WdrwlRsn>

Presence: [0..1]

Definition: Reason for the withdrawal notification.

WithdrawalReason <WdrwIRsn> contains the following **WithdrawalReason1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	WithdrawalReasonCode <WdrwIRsnCd>	[1..1]	CodeSet		80
	WithdrawalReasonSubCode <WdrwIRsnSubCd>	[0..1]	Text		80

13.4.3.1 WithdrawalReasonCode <WdrwIRsnCd>

Presence: [1..1]

Definition: Withdrawal reason expressed as a code.

Datatype: "WithdrawalReason1Code" on page 388

CodeName	Name	Definition
RJCT	Rejected	Alleged trade is rejected.
RSCD	Rescinded	Alleged trade is rescinded.
WTDN	Withdrawn	Alleged trade is withdrawn due to an amendment.

13.4.3.2 WithdrawalReasonSubCode <WdrwIRsnSubCd>

Presence: [0..1]

Definition: Further withdrawal reason information expressed as a code.

Datatype: "Max4Text" on page 396

13.4.4 SettlementSessionIdentifier <SttlmSsnldr>

Presence: [0..1]

Definition: To indicate the requested CLS Settlement Session that the related trade is part of.

Datatype: "Exact4AlphaNumericText" on page 393

13.4.5 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C1 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 360 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		360
	Envelope <Envlp>	[1..1]	(External Schema)		360

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 fxtr.014.001.06 ForeignExchangeTradeInstructionV06

14.1 MessageDefinition Functionality

Scope

The ForeignExchangeTradeInstruction message is sent by a participant to a central settlement system to notify the creation of the foreign exchange trade agreed by both trading parties.

Usage

The ForeignExchangeTradeInstruction message is sent from a participant to a central settlement system to advise of the creation of a foreign exchange trade.

Outline

The ForeignExchangeTradeInstructionV06 MessageDefinition is composed of 12 MessageBuildingBlocks:

- A. TradeInformation
General information related to the trade.
- B. TradingSideIdentification
Party(ies) on the trading side of the trade.
- C. CounterpartySideIdentification
Party(ies) on the counterparty side of the trade.
- D. TradeAmounts
Amounts of the trade.
- E. AgreedRate
Exchange rate as agreed by the traders.
- F. NonDeliverableForwardConditions
Specifies the conditions for a non deliverable opening or fixing confirmation.
- G. TradingSideSettlementInstructions
Settlement instructions for the amounts received by the trading side.
- H. CounterpartySideSettlementInstructions
Settlement instructions for the amounts received by the counterparty.
- I. OptionalGeneralInformation
Specifies whether the trade is a block or an individual trade. It also contains supplementary information such as free format information, broker's identification, dealing branches and references.

J. RegulatoryReporting

Information that is to be provided to trade repositories in the context of the regulatory standards around over-the-counter (OTC) derivatives, central counterparties and trade repositories.

K. PostTradeEvent

Information relating to post-trade lifecycle events.

L. SupplementaryData

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

14.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FXTradInstr>	[1..1]			
	TradeInformation <TradInf>	[1..1]			90
	TradeDate <TradDt>	[1..1]	Date		90
	OriginatorReference <OrgtrRef>	[1..1]	Text		90
	CommonReference <CmonRef>	[0..1]	Text		90
	OperationType <OprTp>	[0..1]	Text		91
	OperationScope <OprScp>	[0..1]	Text		91
	ProductType <PdctTp>	[0..1]	Text		91
	SettlementSessionIdentifier <SttlmSsnldr>	[0..1]	Text		91
	PaymentVersusPaymentIndicator <PmtVrssPmtInd>	[0..1]	Indicator		91
	TradingSideIdentification <TradgSdld>	[1..1]			91
	SubmittingParty <SubmitgPty>	[1..1]	±		92
	TradeParty <TradPty>	[0..1]	±		92
	FundIdentification <Fndld>	[0..*]			92
	FundIdentification <Fndld>	[1..1]	±		93
	AccountIdentificationWithCustodian <AcctldWthCtdn>	[0..1]	Text		93
	CustodianIdentification <Ctdnld>	[0..1]	±		93
	CounterpartySideIdentification <CtrPtySdld>	[1..1]			93
	SubmittingParty <SubmitgPty>	[1..1]	±		94
	TradeParty <TradPty>	[0..1]	±		94
	FundIdentification <Fndld>	[0..*]			94
	FundIdentification <Fndld>	[1..1]	±		95
	AccountIdentificationWithCustodian <AcctldWthCtdn>	[0..1]	Text		95
	CustodianIdentification <Ctdnld>	[0..1]	±		95
	TradeAmounts <TradAmts>	[1..1]			95
	TradingSideBuyAmount <TradgSdBuyAmt>	[1..1]			96
{Or	Amount <Amt>	[1..1]	Amount	C2, C5	96
Or}	DigitalTokenAmount <DgtlTknAmt>	[1..1]		C9	97
	Identifier <Idr>	[0..1]	IdentifierSet		97
	Unit <Unit>	[1..1]	Quantity		97

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Description <Desc>	[0..1]	Text		97
	TradingSideSellAmount <TradgSdSellAmt>	[1..1]			98
{Or	Amount <Amt>	[1..1]	Amount	C2, C5	98
Or}	DigitalTokenAmount <DgtITknAmt>	[1..1]		C9	98
	Identifier <Idr>	[0..1]	IdentifierSet		99
	Unit <Unit>	[1..1]	Quantity		99
	Description <Desc>	[0..1]	Text		99
	SettlementDate <SttlmDt>	[1..1]	Date		99
	AgreedRate <AgrdRate>	[1..1]			99
	ExchangeRate <XchgRate>	[1..1]	Rate		100
	UnitCurrency <UnitCcy>	[0..1]	CodeSet	C1	100
	QuotedCurrency <QtdCcy>	[0..1]	CodeSet	C1	100
	NonDeliverableForwardConditions <NDFConds>	[0..1]			101
	OpeningIndicator <OpngInd>	[1..1]	Indicator		101
	OpeningFixingConditions <OpngFvgConds>	[1..1]			101
{Or	OpeningConditions <OpngConds>	[1..1]			102
	SettlementCurrency <SttlmCcy>	[1..1]	CodeSet	C1	102
	ValuationDate <ValtnDt>	[1..1]	Date		103
	SettlementRateSource <SttlmRateSrc>	[1..2]		C15	103
	RateSource <RateSrc>	[1..1]	Text		103
	Time <Tm>	[0..1]	Text		103
	CountryCode <CtryCd>	[0..1]	CodeSet	C4	103
	LocationCode <LctnCd>	[0..1]	Text		104
Or}	OpeningConfirmationReference <OpngConfRef>	[1..1]	Text		104
	TradingSideSettlementInstructions <TradgSdSttlmInstrs>	[0..1]			104
	DeliveryAgent <DlvryAgt>	[0..1]	±		104
	Intermediary <Intrmy>	[0..1]	±		105
	ReceivingAgent <RcvgAgt>	[1..1]	±		105
	BeneficiaryInstitution <BnfcryInstn>	[0..1]	±		105
	CounterpartySideSettlementInstructions <CtrPtySdSttlmInstrs>	[0..1]			105
	DeliveryAgent <DlvryAgt>	[0..1]	±		106

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Intermediary <Intrmy>	[0..1]	±		106
	ReceivingAgent <RcvgAgt>	[1..1]	±		106
	BeneficiaryInstitution <BnfcryInstn>	[0..1]	±		107
	OptionalGeneralInformation <OptnlGnllnf>	[0..1]			107
	BlockIndicator <BlckInd>	[0..1]	Indicator		108
	RelatedTradeReference <RltdTradRef>	[0..1]	Text		108
	DealingMethod <DealgMtd>	[0..1]	CodeSet		109
	BrokerIdentification <Brkrld>	[0..1]	±		109
	CounterpartyReference <CtrPtyRef>	[0..1]	Text		109
	BrokersCommission <BrkrsComssn>	[0..1]	Amount	C1, C6	109
	SenderToReceiverInformation <SndrToRcvrInf>	[0..1]	Text		110
	DealingBranchTradingSide <DealgBrnchTradgSd>	[0..1]	±		110
	DealingBranchCounterpartySide <DealgBrnchCtrPtySd>	[0..1]	±		110
	ContactInformation <CtctInf>	[0..1]	±		110
	AgreementDetails <AgrmtDtls>	[0..1]			111
	AgreementCode <AgrmtCd>	[1..1]	Text		111
	Date <Dt>	[0..1]	Date		111
	Version <Vrsn>	[0..1]	Text		111
	DefinitionsYear <DfnsYr>	[0..1]	Year		111
	BrokersReference <BrkrsRef>	[0..1]	Text		112
	PaymentClearingCentre <PmtClrCentr>	[0..1]	CodeSet	C4	112
	CalculationAgent <ClctnAgt>	[0..1]			112
{Or	Code <Cd>	[1..1]	CodeSet		112
Or}	Proprietary <Prtry>	[1..1]	Text		112
	RegulatoryReporting <RgltryRptg>	[0..1]			113
	TradingSideTransactionReporting <TradgSdTxRptg>	[0..*]			115
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		116
	ReportingParty <RptgPty>	[0..1]	±		116
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>	[0..*]			116
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		117
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		117

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySideTransactionReporting <CtrPtySdTxRptg>	[0..*]			117
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		117
	ReportingParty <RptgPty>	[0..1]	±		117
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>	[0..*]			118
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		118
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		118
	CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>	[0..1]	±		118
	ClearingBroker <ClrBrkr>	[0..1]	±		119
	ClearingExceptionParty <ClrXcptnPty>	[0..1]	±		119
	ClearingBrokerIdentification <ClrBrkrld>	[0..1]			119
	SideIndicator <SdInd>	[1..1]	CodeSet		120
	ClearingBrokerIdentification <ClrBrkrld>	[1..1]	Text		120
	ClearingThresholdIndicator <ClrThrshldInd>	[0..1]	Indicator		120
	ClearedProductIdentification <ClrdPdctld>	[0..1]	Text		120
	ProductIdentifier <Pdctldr>	[0..1]			120
{Or	UnderlyingProductIdentifier <UndrlygPdctldr>	[1..1]	CodeSet		121
Or}	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		121
	AllocationIndicator <AllcnInd>	[0..1]	CodeSet		121
	CollateralisationIndicator <CollstnInd>	[0..1]	CodeSet		121
	ExecutionVenue <ExctnVn>	[0..1]	Text		122
	ExecutionTimestamp <ExctnTmstmp>	[0..1]	±		122
	NonStandardFlag <NonStdFlg>	[0..1]	Indicator		122
	LinkSwapIdentification <LkSwpld>	[0..1]	Text		122
	FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>	[0..1]	Indicator		122
	CollateralPortfolioIndicator <CollPrflInd>	[0..1]	Indicator		123
	CollateralPortfolioCode <CollPrflCd>	[0..1]	Text		123
	PortfolioCompressionIndicator <PrflCmprssnInd>	[0..1]	Indicator		123
	CorporateSectorIndicator <CorpSctrInd>	[0..1]	CodeSet		123
	TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>	[0..1]	Indicator		124
	IntragroupTradeIndicator <NtrgrpTradInd>	[0..1]	Indicator		124

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	CommercialOrTreasuryFinancingIndicator <ComrcIOrTrsrFincgInd>	[0..1]	Indicator		124
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C7, C8, C10, C11, C12	125
	ConfirmationDateAndTimestamp <ConfDtAndTmstmp>	[0..1]	DateTime		126
	ClearingTimestamp <ClrTmstmp>	[0..1]	Time		126
	CommissionsAndFees <ComssnsAndFees>	[0..*]			126
	Type <Tp>	[1..1]			126
{Or	Code <Cd>	[1..1]	CodeSet		127
Or}	Proprietary <Prtry>	[1..1]	Text		129
	AmountOrRate <AmtOrRate>	[1..1]			129
{Or	Amount <Amt>	[1..1]	Amount	C1, C6	130
Or}	Rate <Rate>	[1..1]	Rate		130
	Sign <Sgn>	[0..1]	Indicator		130
	AdditionalReportingInformation <AddtlRptgInf>	[0..1]	Text		130
	PostTradeEvent <PstTradEvt>	[0..1]			131
	Type <Tp>	[1..1]			131
{Or	Code <Cd>	[1..1]	CodeSet		131
Or}	Proprietary <Prtry>	[1..1]	Text		131
	OriginalReference <OrgnlRef>	[1..1]	Text		132
	UnderlyingLiabilityReference <UndrlygLblyRef>	[0..1]	Text		132
	ProfitOrLossSettlementDate <PrftOrLossSttlmDt>	[0..1]	Date		132
	ProfitOrLoss <PrftOrLoss>	[0..1]			132
	Amount <Amt>	[1..1]	Amount	C1, C6	132
	Sign <Sgn>	[0..1]	Indicator		133
	OutstandingSettlementAmount <OutsdngSttlmAmt>	[0..1]	Amount	C2, C5	133
	SupplementaryData <SplmtryData>	[0..*]	±	C14	133

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 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 CurrencyAmount

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

Note: The decimal separator is a dot.

C7 DescriptionPresenceRule

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

C8 DescriptionUsageRule

Description must be used alone as the last resort.

C9 IdentifierOrDescriptionRule

Identifier must be present or Description must be present.

C10 ISINGuideline

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

C11 ISINPresenceRule

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

C12 OtherIdentificationPresenceRule

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

C13 PartyNameOrLEIRule

PartyName must be present or LegalEntityIdentifier must be present.

C14 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.

C15 TimeCountryLocationRule

Time, Country and Location must be present together or not present at all.

14.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

14.4.1 TradeInformation <TradInf>

Presence: [1..1]

Definition: General information related to the trade.

TradeInformation <TradInf> contains the following **TradeAgreement14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[1..1]	Date		90
	OriginatorReference <OrgtrRef>	[1..1]	Text		90
	CommonReference <CmonRef>	[0..1]	Text		90
	OperationType <OprTp>	[0..1]	Text		91
	OperationScope <OprScp>	[0..1]	Text		91
	ProductType <PdctTp>	[0..1]	Text		91
	SettlementSessionIdentifier <SttlmSsnldr>	[0..1]	Text		91
	PaymentVersusPaymentIndicator <PmtVrssPmtInd>	[0..1]	Indicator		91

14.4.1.1 TradeDate <TradDt>

Presence: [1..1]

Definition: Date on which the trading parties agreed on the trade.

Datatype: "ISODate" on page 389

14.4.1.2 OriginatorReference <OrgtrRef>

Presence: [1..1]

Definition: Reference of the present instruction assigned by the party issuing the message. This reference must be unique amongst all messages of same type sent by the same party.

Datatype: "Max35Text" on page 396

14.4.1.3 CommonReference <CmonRef>

Presence: [0..1]

Definition: Reference common to both parties of the trade.

Datatype: "Max35Text" on page 396

14.4.1.4 OperationType <OprTp>

Presence: [0..1]

Definition: Specifies the type of underlying transaction, for example cancellation (CANC).

Datatype: "Max4Text" on page 396

14.4.1.5 OperationScope <OprScp>

Presence: [0..1]

Definition: Specifies the business role between the submitter and the trade party, for example Agent (AGNT).

Datatype: "Max4Text" on page 396

14.4.1.6 ProductType <PdctTp>

Presence: [0..1]

Definition: Specifies the product for which the status of the confirmation is reported.

Datatype: "Max35Text" on page 396

14.4.1.7 SettlementSessionIdentifier <SttlmSsnldr>

Presence: [0..1]

Definition: To indicate the requested CLS settlement session that the related trade is part of.

Datatype: "Exact4AlphaNumericText" on page 393

14.4.1.8 PaymentVersusPaymentIndicator <PmtVrssPmtInd>

Presence: [0..1]

Definition: Specifies if the FX transaction is PVP settlement. Payment versus payment (PvP) settlement arrangement allows for two currencies in a foreign exchange (FX) contract to exchange simultaneously on a central settlement platform to eliminate the settlement risk. To apply PvP, the two parties in the FX contract need to have a pre-agreement with the central settlement platform, for example, USD/MYR FX deals require both parties to have an agreement to settle via HK Interbank Clearing Ltd settlement platform.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 391):

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

14.4.2 TradingSideIdentification <TradgSdld>

Presence: [1..1]

Definition: Party(ies) on the trading side of the trade.

TradingSideIdentification <TradgSdld> contains the following **TradePartyIdentification8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubmittingParty <SubmitgPty>	[1..1]	±		92
	TradeParty <TradPty>	[0..1]	±		92
	FundIdentification <Fndld>	[0..*]			92
	FundIdentification <Fndld>	[1..1]	±		93
	AccountIdentificationWithCustodian <AcctldWthCtdn>	[0..1]	Text		93
	CustodianIdentification <Ctdnld>	[0..1]	±		93

14.4.2.1 SubmittingParty <SubmitgPty>

Presence: [1..1]

Definition: Party that submits the foreign exchange trade to the matching system or to the settlement system or to the counterparty.

SubmittingParty <SubmitgPty> contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <Ptyld>	[1..1]	±	C11	364

14.4.2.2 TradeParty <TradPty>

Presence: [0..1]

Definition: Party that originated the foreign exchange trade. This party may be the same as the submitting party.

TradeParty <TradPty> contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <Ptyld>	[1..1]	±	C11	364

14.4.2.3 FundIdentification <Fndld>

Presence: [0..*]

Definition: Identifies the fund that is one of the parties in the foreign exchange trade.

FundIdentification <FndId> contains the following **FundIdentification5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FundIdentification <FndId>	[1..1]	±		93
	AccountIdentificationWithCustodian <AcctIdWthCtdn>	[0..1]	Text		93
	CustodianIdentification <CtdnId>	[0..1]	±		93

14.4.2.3.1 FundIdentification <FndId>

Presence: [1..1]

Definition: Identification of the investment fund.

FundIdentification <FndId> contains the following elements (see "[PartyIdentification60](#)" on page 365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FundIdentification <FndId>	[1..1]	Text		365
	NameAndAddress <NmAndAdr>	[0..1]	±		365
	LegalEntityIdentifier <LglnTtyldr>	[0..1]	IdentifierSet		366

14.4.2.3.2 AccountIdentificationWithCustodian <AcctIdWthCtdn>

Presence: [0..1]

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

Datatype: "[Max35Text](#)" on page 396

14.4.2.3.3 CustodianIdentification <CtdnId>

Presence: [0..1]

Definition: Identification of the custodian which services the account of the fund.

CustodianIdentification <CtdnId> contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <Ptyldr>	[1..1]	±	C11	364

14.4.3 CounterpartySideIdentification <CtrPtySdId>

Presence: [1..1]

Definition: Party(ies) on the counterparty side of the trade.

CounterpartySideIdentification <CtrPtySldd> contains the following **TradePartyIdentification8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubmittingParty <SubmitgPty>	[1..1]	±		94
	TradeParty <TradPty>	[0..1]	±		94
	FundIdentification <FndId>	[0..*]			94
	FundIdentification <FndId>	[1..1]	±		95
	AccountIdentificationWithCustodian <AcctIdWthCtdn>	[0..1]	Text		95
	CustodianIdentification <CtdnId>	[0..1]	±		95

14.4.3.1 SubmittingParty <SubmitgPty>

Presence: [1..1]

Definition: Party that submits the foreign exchange trade to the matching system or to the settlement system or to the counterparty.

SubmittingParty <SubmitgPty> contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

14.4.3.2 TradeParty <TradPty>

Presence: [0..1]

Definition: Party that originated the foreign exchange trade. This party may be the same as the submitting party.

TradeParty <TradPty> contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

14.4.3.3 FundIdentification <FndId>

Presence: [0..*]

Definition: Identifies the fund that is one of the parties in the foreign exchange trade.

FundIdentification <FndId> contains the following **FundIdentification5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FundIdentification <FndId>	[1..1]	±		95
	AccountIdentificationWithCustodian <AcctIdWthCtdn>	[0..1]	Text		95
	CustodianIdentification <CtdnId>	[0..1]	±		95

14.4.3.3.1 FundIdentification <FndId>

Presence: [1..1]

Definition: Identification of the investment fund.

FundIdentification <FndId> contains the following elements (see "[PartyIdentification60](#)" on page 365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FundIdentification <FndId>	[1..1]	Text		365
	NameAndAddress <NmAndAdr>	[0..1]	±		365
	LegalEntityIdentifier <LglnNtyldr>	[0..1]	IdentifierSet		366

14.4.3.3.2 AccountIdentificationWithCustodian <AcctIdWthCtdn>

Presence: [0..1]

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

Datatype: "[Max35Text](#)" on page 396

14.4.3.3.3 CustodianIdentification <CtdnId>

Presence: [0..1]

Definition: Identification of the custodian which services the account of the fund.

CustodianIdentification <CtdnId> contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <Ptyldr>	[1..1]	±	C11	364

14.4.4 TradeAmounts <TradAmts>

Presence: [1..1]

Definition: Amounts of the trade.

TradeAmounts <TradAmts> contains the following **AmountsAndValueDate8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingSideBuyAmount <TradgSdBuyAmt>	[1..1]			96
{Or	Amount <Amt>	[1..1]	Amount	C2, C5	96
Or}	DigitalTokenAmount <DgtITknAmt>	[1..1]		C9	97
	Identifier <Idr>	[0..1]	IdentifierSet		97
	Unit <Unit>	[1..1]	Quantity		97
	Description <Desc>	[0..1]	Text		97
	TradingSideSellAmount <TradgSdSellAmt>	[1..1]			98
{Or	Amount <Amt>	[1..1]	Amount	C2, C5	98
Or}	DigitalTokenAmount <DgtITknAmt>	[1..1]		C9	98
	Identifier <Idr>	[0..1]	IdentifierSet		99
	Unit <Unit>	[1..1]	Quantity		99
	Description <Desc>	[0..1]	Text		99
	SettlementDate <SttlmDt>	[1..1]	Date		99

14.4.4.1 TradingSideBuyAmount <TradgSdBuyAmt>

Presence: [1..1]

Definition: Currency and amount bought in a foreign exchange trade.

TradingSideBuyAmount <TradgSdBuyAmt> contains one of the following **CurrencyOrDigitalTokenAmount2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Amount <Amt>	[1..1]	Amount	C2, C5	96
Or}	DigitalTokenAmount <DgtITknAmt>	[1..1]		C9	97
	Identifier <Idr>	[0..1]	IdentifierSet		97
	Unit <Unit>	[1..1]	Quantity		97
	Description <Desc>	[0..1]	Text		97

14.4.4.1.1 Amount <Amt>

Presence: [1..1]

Definition: Amount specified as an ISO currency (ISO 4217).

Impacted by: C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 378

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.

14.4.4.1.2 DigitalTokenAmount <DgtITknAmt>

Presence: [1..1]

Definition: Amount specified as a non-ISO currency (ISO 4217).

Impacted by: C9 "IdentifierOrDescriptionRule"

DigitalTokenAmount <DgtITknAmt> contains the following **DigitalTokenAmount3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identifier <Idr>	[0..1]	IdentifierSet		97
	Unit <Unit>	[1..1]	Quantity		97
	Description <Desc>	[0..1]	Text		97

Constraints

- **IdentifierOrDescriptionRule**

Identifier must be present or Description must be present.

```
Following Must be True
  /Identifier Must be present
Or   /Description Must be present
```

14.4.4.1.2.1 Identifier <Idr>

Presence: [0..1]

Definition: Specifies the digital token identifier (DTI).

Datatype: "DTI2024Identifier" on page 390

14.4.4.1.2.2 Unit <Unit>

Presence: [1..1]

Definition: Quantity of digital tokens expressed as a number, for example, a number of blockchain tokens.

Datatype: "Max30DecimalNumber" on page 392

14.4.4.1.2.3 Description <Desc>

Presence: [0..1]

Definition: Provides a description of the digital token identifier.

Datatype: "Max30Text" on page 395

14.4.4.2 TradingSideSellAmount <TradgSdSellAmt>

Presence: [1..1]

Definition: Currency and amount sold in a foreign exchange trade.

TradingSideSellAmount <TradgSdSellAmt> contains one of the following **CurrencyOrDigitalTokenAmount2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Amount <Amt>	[1..1]	Amount	C2, C5	98
Or}	DigitalTokenAmount <DgtITknAmt>	[1..1]		C9	98
	Identifier <Idr>	[0..1]	IdentifierSet		99
	Unit <Unit>	[1..1]	Quantity		99
	Description <Desc>	[0..1]	Text		99

14.4.4.2.1 Amount <Amt>

Presence: [1..1]

Definition: Amount specified as an ISO currency (ISO 4217).

Impacted by: C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 378

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.

14.4.4.2.2 DigitalTokenAmount <DgtITknAmt>

Presence: [1..1]

Definition: Amount specified as a non-ISO currency (ISO 4217).

Impacted by: C9 "IdentifierOrDescriptionRule"

DigitalTokenAmount <DgtlTknAmt> contains the following **DigitalTokenAmount3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identifier <Idr>	[0..1]	IdentifierSet		99
	Unit <Unit>	[1..1]	Quantity		99
	Description <Desc>	[0..1]	Text		99

Constraints

- **IdentifierOrDescriptionRule**

Identifier must be present or Description must be present.

Following Must be True

/Identifier Must be present

Or /Description Must be present

14.4.4.2.2.1 Identifier <Idr>

Presence: [0..1]

Definition: Specifies the digital token identifier (DTI).

Datatype: "DTI2024Identifier" on page 390

14.4.4.2.2.2 Unit <Unit>

Presence: [1..1]

Definition: Quantity of digital tokens expressed as a number, for example, a number of blockchain tokens.

Datatype: "Max30DecimalNumber" on page 392

14.4.4.2.2.3 Description <Desc>

Presence: [0..1]

Definition: Provides a description of the digital token identifier.

Datatype: "Max30Text" on page 395

14.4.4.3 SettlementDate <StlmDt>

Presence: [1..1]

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

Datatype: "ISODate" on page 389

14.4.5 AgreedRate <AgrdRate>

Presence: [1..1]

Definition: Exchange rate as agreed by the traders.

AgreedRate <AgrdRate> contains the following **AgreedRate3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExchangeRate <XchgRate>	[1..1]	Rate		100
	UnitCurrency <UnitCcy>	[0..1]	CodeSet	C1	100
	QuotedCurrency <QtdCcy>	[0..1]	CodeSet	C1	100

14.4.5.1 ExchangeRate <XchgRate>

Presence: [1..1]

Definition: The value of one currency expressed in relation to another currency. ExchangeRate expresses the ratio between UnitCurrency and QuotedCurrency (ExchangeRate = UnitCurrency/QuotedCurrency).

Datatype: "BaseOneRate" on page 392

14.4.5.2 UnitCurrency <UnitCcy>

Presence: [0..1]

Definition: Currency in which the rate of exchange is expressed in a currency exchange. In the example 1GBP = xxxCUR, the unit currency is GBP.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 379

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.

14.4.5.3 QuotedCurrency <QtdCcy>

Presence: [0..1]

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

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 379

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.

14.4.6 NonDeliverableForwardConditions <NDFConds>

Presence: [0..1]

Definition: Specifies the conditions for a non deliverable opening or fixing confirmation.

NonDeliverableForwardConditions <NDFConds> contains the following **NonDeliverableForwardConditions1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OpeningIndicator <OpngInd>	[1..1]	Indicator		101
	OpeningFixingConditions <OpngFgxConds>	[1..1]			101
{Or	OpeningConditions <OpngConds>	[1..1]			102
	SettlementCurrency <SttlmCcy>	[1..1]	CodeSet	C1	102
	ValuationDate <ValtnDt>	[1..1]	Date		103
	SettlementRateSource <SttlmRateSrc>	[1..2]		C15	103
	RateSource <RateSrc>	[1..1]	Text		103
	Time <Tm>	[0..1]	Text		103
	CountryCode <CtryCd>	[0..1]	CodeSet	C4	103
	LocationCode <LctnCd>	[0..1]	Text		104
Or}	OpeningConfirmationReference <OpngConfRef>	[1..1]	Text		104

14.4.6.1 OpeningIndicator <OpngInd>

Presence: [1..1]

Definition: Specifies whether the instruction is an NDF opening or fixing.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 391):

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

14.4.6.2 OpeningFixingConditions <OpngFgxConds>

Presence: [1..1]

Definition: Specifies either the conditions for an NDF opening or an NDF fixing confirmation.

OpeningFixingConditions <OpngFvgConds> contains one of the following **NDFOpeningFixing1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	OpeningConditions <OpngConds>	[1..1]			102
	SettlementCurrency <SttlmCcy>	[1..1]	CodeSet	C1	102
	ValuationDate <ValtnDt>	[1..1]	Date		103
	SettlementRateSource <SttlmRateSrc>	[1..2]		C15	103
	RateSource <RateSrc>	[1..1]	Text		103
	Time <Tm>	[0..1]	Text		103
	CountryCode <CtryCd>	[0..1]	CodeSet	C4	103
	LocationCode <LctnCd>	[0..1]	Text		104
Or}	OpeningConfirmationReference <OpngConfRef>	[1..1]	Text		104

14.4.6.2.1 OpeningConditions <OpngConds>

Presence: [1..1]

Definition: Used to provide the opening information associated with an NDF trade.

OpeningConditions <OpngConds> contains the following **OpeningConditions1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementCurrency <SttlmCcy>	[1..1]	CodeSet	C1	102
	ValuationDate <ValtnDt>	[1..1]	Date		103
	SettlementRateSource <SttlmRateSrc>	[1..2]		C15	103
	RateSource <RateSrc>	[1..1]	Text		103
	Time <Tm>	[0..1]	Text		103
	CountryCode <CtryCd>	[0..1]	CodeSet	C4	103
	LocationCode <LctnCd>	[0..1]	Text		104

14.4.6.2.1.1 SettlementCurrency <SttlmCcy>

Presence: [1..1]

Definition: Specifies the settlement currency of the non deliverable trade.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 379

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.

14.4.6.2.1.2 ValuationDate <ValtnDt>

Presence: [1..1]

Definition: Specifies the valuation date for a non deliverable trade.

Datatype: "ISODate" on page 389

14.4.6.2.1.3 SettlementRateSource <SttlmRateSrc>

Presence: [1..2]

Definition: Specifies the rate source associated with the non deliverable trade.

Impacted by: C15 "TimeCountryLocationRule"

SettlementRateSource <SttlmRateSrc> contains the following **SettlementRateSource1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	RateSource <RateSrc>	[1..1]	Text		103
	Time <Tm>	[0..1]	Text		103
	CountryCode <CtryCd>	[0..1]	CodeSet	C4	103
	LocationCode <LctnCd>	[0..1]	Text		104

Constraints

- **TimeCountryLocationRule**

Time, Country and Location must be present together or not present at all.

14.4.6.2.1.3.1 RateSource <RateSrc>

Presence: [1..1]

Definition: Specifies the rate source for the non deliverable trade.

Datatype: "RateSourceText" on page 397

14.4.6.2.1.3.2 Time <Tm>

Presence: [0..1]

Definition: Specifies the time "HHMM" associated with the rate source.

Datatype: "Exact4NumericText" on page 393

14.4.6.2.1.3.3 CountryCode <CtryCd>

Presence: [0..1]

Definition: Specifies the country code for the quoted rate source.

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 381

Constraints• **Country**

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

14.4.6.2.1.3.4 LocationCode <LctnCd>

Presence: [0..1]

Definition: The location expressed as a 2 character code.

Datatype: ["Exact2AlphaNumericText" on page 393](#)

14.4.6.2.2 OpeningConfirmationReference <OpngConfRef>

Presence: [1..1]

Definition: Reference of the opening confirmation provided on an NDF fixing instruction to link back to the original NDF opening confirmation.

Datatype: ["Max35Text" on page 396](#)

**14.4.7 TradingSideSettlementInstructions
<TradgSdSttlmInstrs>**

Presence: [0..1]

Definition: Settlement instructions for the amounts received by the trading side.

TradingSideSettlementInstructions <TradgSdSttlmInstrs> contains the following **SettlementParties120** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryAgent <DlvryAgt>	[0..1]	±		104
	Intermediary <Intrmy>	[0..1]	±		105
	ReceivingAgent <RcvgAgt>	[1..1]	±		105
	BeneficiaryInstitution <BnfcryInstn>	[0..1]	±		105

14.4.7.1 DeliveryAgent <DlvryAgt>

Presence: [0..1]

Definition: Financial institution from which cash will be transferred.

DeliveryAgent <DlvryAgt> contains one of the following elements (see ["PartyIdentification242Choice" on page 363](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

14.4.7.2 Intermediary <Intrmy>*Presence:* [0..1]*Definition:* Party, within the settlement chain, between the delivery and receiving agents.**Intermediary <Intrmy>** contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

14.4.7.3 ReceivingAgent <RcvgAgt>*Presence:* [1..1]*Definition:* Financial institution where the payee will receive the funds.**ReceivingAgent <RcvgAgt>** contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

14.4.7.4 BeneficiaryInstitution <BnfcryInstn>*Presence:* [0..1]*Definition:* Ultimate institution that will receive the funds when different from the trading or counterparty side.**BeneficiaryInstitution <BnfcryInstn>** contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

**14.4.8 CounterpartySideSettlementInstructions
<CtrPtySdSttlmInstrs>***Presence:* [0..1]*Definition:* Settlement instructions for the amounts received by the counterparty.

CounterpartySideSettlementInstructions <CtrPtySdSttlmInstrs> contains the following **SettlementParties120** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryAgent <DlvryAgt>	[0..1]	±		106
	Intermediary <Intrmy>	[0..1]	±		106
	ReceivingAgent <RcvgAgt>	[1..1]	±		106
	BeneficiaryInstitution <BnfcryInstn>	[0..1]	±		107

14.4.8.1 DeliveryAgent <DlvryAgt>

Presence: [0..1]

Definition: Financial institution from which cash will be transferred.

DeliveryAgent <DlvryAgt> contains one of the following elements (see "[PartyIdentification242Choice](#)" on [page 363](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

14.4.8.2 Intermediary <Intrmy>

Presence: [0..1]

Definition: Party, within the settlement chain, between the delivery and receiving agents.

Intermediary <Intrmy> contains one of the following elements (see "[PartyIdentification242Choice](#)" on [page 363](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

14.4.8.3 ReceivingAgent <RcvgAgt>

Presence: [1..1]

Definition: Financial institution where the payee will receive the funds.

ReceivingAgent <RcvgAgt> contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

14.4.8.4 BeneficiaryInstitution <BnfcryInstn>

Presence: [0..1]

Definition: Ultimate institution that will receive the funds when different from the trading or counterparty side.

BeneficiaryInstitution <BnfcryInstn> contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

14.4.9 OptionalGeneralInformation <OptnlGnlInf>

Presence: [0..1]

Definition: Specifies whether the trade is a block or an individual trade. It also contains supplementary information such as free format information, broker's identification, dealing branches and references.

OptionalGeneralInformation <OptnlGnlInf> contains the following **GeneralInformation9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BlockIndicator <BlckInd>	[0..1]	Indicator		108
	RelatedTradeReference <RltdTradRef>	[0..1]	Text		108
	DealingMethod <DealgMtd>	[0..1]	CodeSet		109
	BrokerIdentification <Brkrld>	[0..1]	±		109
	CounterpartyReference <CtrPtyRef>	[0..1]	Text		109
	BrokersCommission <BrkrsComssn>	[0..1]	Amount	C1, C6	109
	SenderToReceiverInformation <SndrToRcvrInf>	[0..1]	Text		110
	DealingBranchTradingSide <DealgBrnchTradgSd>	[0..1]	±		110
	DealingBranchCounterpartySide <DealgBrnchCtrPtySd>	[0..1]	±		110
	ContactInformation <CtctInf>	[0..1]	±		110
	AgreementDetails <AgrmtDtls>	[0..1]			111
	AgreementCode <AgrmtCd>	[1..1]	Text		111
	Date <Dt>	[0..1]	Date		111
	Version <Vrsn>	[0..1]	Text		111
	DefinitionsYear <DefnsYr>	[0..1]	Year		111
	BrokersReference <BrkrsRef>	[0..1]	Text		112
	PaymentClearingCentre <PmtClrCentr>	[0..1]	CodeSet	C4	112
	CalculationAgent <ClctnAgt>	[0..1]			112
{Or	Code <Cd>	[1..1]	CodeSet		112
Or}	Proprietary <Prtry>	[1..1]	Text		112

14.4.9.1 BlockIndicator <BlckInd>

Presence: [0..1]

Definition: Indicates whether the trade is a block or single trade.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 391):

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

14.4.9.2 RelatedTradeReference <RltdTradRef>

Presence: [0..1]

Definition: Reference to a preceding transaction, for example, an option or swap.

Datatype: "Max35Text" on page 396

14.4.9.3 DealingMethod <DealgMtd>

Presence: [0..1]

Definition: Method used by the trading parties to negotiate and/or execute a deal.

Datatype: "Trading1MethodCode" on page 388

CodeName	Name	Definition
ELEC	Electronic	Trade executed through an electronic trading system.
PHON	Phone	Trade executed over the phone.
BROK	Broker	Trade executed through a broker.

14.4.9.4 BrokerIdentification <BrkrId>

Presence: [0..1]

Definition: Specifies the broker which arranged the deal between the trading side and the counterparty side or, when two money brokers are involved, between the trading side and the other money broker.

BrokerIdentification <BrkrId> contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

14.4.9.5 CounterpartyReference <CtrPtyRef>

Presence: [0..1]

Definition: Counterparty's reference for the trade.

Datatype: "Max35Text" on page 396

14.4.9.6 BrokersCommission <BrkrsComssn>

Presence: [0..1]

Definition: Brokerage fee for a broker confirmation.

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

Datatype: "ActiveCurrencyAndAmount" on page 377

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.

14.4.9.7 SenderToReceiverInformation <SndrToRcvrInf>

Presence: [0..1]

Definition: Specifies additional information for the receiver and applies to the whole message.

Datatype: "Max210Text" on page 395

14.4.9.8 DealingBranchTradingSide <DealgBrnchTradgSd>

Presence: [0..1]

Definition: Specifies the branch at the trading side with which the deal was done.

DealingBranchTradingSide <DealgBrnchTradgSd> contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

14.4.9.9 DealingBranchCounterpartySide <DealgBrnchCtrPtySd>

Presence: [0..1]

Definition: Specifies the branch at the counterparty side with which the deal was done.

DealingBranchCounterpartySide <DealgBrnchCtrPtySd> contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

14.4.9.10 ContactInformation <CtctInf>

Presence: [0..1]

Definition: Specifies the name and/or electronic address of the receiver of the message who may be contacted for any queries concerning this trade.

ContactInformation <CtctInf> contains the following elements (see "[ContactInformation1](#)" on page 358 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[0..1]	Text		358
	FaxNumber <FaxNb>	[0..1]	Text		358
	TelephoneNumber <TelNb>	[0..1]	Text		358
	EmailAddress <EmailAdr>	[0..1]	Text		358

14.4.9.11 AgreementDetails <AgrmtDtls>

Presence: [0..1]

Definition: Specifies the type, date and version of the agreement used in a trade.

AgreementDetails <AgrmtDtls> contains the following **AgreementConditions1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreementCode <AgrmtCd>	[1..1]	Text		111
	Date <Dt>	[0..1]	Date		111
	Version <Vrsn>	[0..1]	Text		111

14.4.9.11.1 AgreementCode <AgrmtCd>

Presence: [1..1]

Definition: Specifies the type of agreement.

Datatype: "[Max6AlphaText](#)" on page 397

14.4.9.11.2 Date <Dt>

Presence: [0..1]

Definition: Specifies the date of the agreement.

Datatype: "[ISODate](#)" on page 389

14.4.9.11.3 Version <Vrsn>

Presence: [0..1]

Definition: Specifies the version of the agreement.

Datatype: "[Exact4NumericText](#)" on page 393

14.4.9.12 DefinitionsYear <DefsYr>

Presence: [0..1]

Definition: Specifies the year of definitions of the agreement.

Datatype: "[ISOYear](#)" on page 398

14.4.9.13 BrokersReference <BrkrsRef>

Presence: [0..1]

Definition: Specifies a reference applied to the trade instruction by a broker.

Datatype: "Max35Text" on page 396

14.4.9.14 PaymentClearingCentre <PmtClrCentr>

Presence: [0..1]

Definition: Specifies the place of clearing for offshore currency trades.

Usage: Used to designate the clearing centre for offshore currency trades. It must not be used for trades that settle onshore.

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 381

Constraints**• Country**

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

14.4.9.15 CalculationAgent <ClctnAgt>

Presence: [0..1]

Definition: Specifies the party that will act as calculation agent for a cash-settled trade.

CalculationAgent <ClctnAgt> contains one of the following **CalculationAgent1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		112
Or}	Proprietary <Prtry>	[1..1]	Text		112

14.4.9.15.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the party that will act as calculation agent, as published in an external calculation agent code set.

Datatype: "ExternalCalculationAgent1Code" on page 382

14.4.9.15.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the party that will act as calculation agent, in a free-text form.

Datatype: "Max35Text" on page 396

14.4.10 RegulatoryReporting <RgltryRptg>

Presence: [0..1]

Definition: Information that is to be provided to trade repositories in the context of the regulatory standards around over-the-counter (OTC) derivatives, central counterparties and trade repositories.

RegulatoryReporting <RgltryRptg> contains the following **RegulatoryReporting8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingSideTransactionReporting <TradgSdTxRptg>	[0..*]			115
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		116
	ReportingParty <RptgPty>	[0..1]	±		116
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>	[0..*]			116
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		117
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		117
	CounterpartySideTransactionReporting <CtrPtySdTxRptg>	[0..*]			117
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		117
	ReportingParty <RptgPty>	[0..1]	±		117
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>	[0..*]			118
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		118
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		118
	CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>	[0..1]	±		118
	ClearingBroker <ClrBrkr>	[0..1]	±		119
	ClearingExceptionParty <ClrXcptnPty>	[0..1]	±		119
	ClearingBrokerIdentification <ClrBrkrld>	[0..1]			119
	SideIndicator <SdInd>	[1..1]	CodeSet		120
	ClearingBrokerIdentification <ClrBrkrld>	[1..1]	Text		120
	ClearingThresholdIndicator <ClrThrshldInd>	[0..1]	Indicator		120
	ClearedProductIdentification <ClrdPdctld>	[0..1]	Text		120
	ProductIdentifier <Pdctldr>	[0..1]			120
{Or	UnderlyingProductIdentifier <UndrlygPdctldr>	[1..1]	CodeSet		121
Or}	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		121
	AllocationIndicator <AllcnInd>	[0..1]	CodeSet		121
	CollateralisationIndicator <CollstnInd>	[0..1]	CodeSet		121
	ExecutionVenue <ExctnVn>	[0..1]	Text		122
	ExecutionTimestamp <ExctnTmstmp>	[0..1]	±		122
	NonStandardFlag <NonStdFlg>	[0..1]	Indicator		122
	LinkSwapIdentification <LkSwpld>	[0..1]	Text		122

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>	[0..1]	Indicator		122
	CollateralPortfolioIndicator <CollPrflInd>	[0..1]	Indicator		123
	CollateralPortfolioCode <CollPrflCd>	[0..1]	Text		123
	PortfolioCompressionIndicator <PrflCmprssnInd>	[0..1]	Indicator		123
	CorporateSectorIndicator <CorpSctrInd>	[0..1]	CodeSet		123
	TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>	[0..1]	Indicator		124
	IntragroupTradeIndicator <NtrgrpTradInd>	[0..1]	Indicator		124
	CommercialOrTreasuryFinancingIndicator <ComrcOrTrsrFincInd>	[0..1]	Indicator		124
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C7, C8, C10, C11, C12	125
	ConfirmationDateAndTimestamp <ConfDtAndTmstmp>	[0..1]	DateTime		126
	ClearingTimestamp <ClrTmstmp>	[0..1]	Time		126
	CommissionsAndFees <ComssnsAndFees>	[0..*]			126
	Type <Tp>	[1..1]			126
{Or	Code <Cd>	[1..1]	CodeSet		127
Or}	Proprietary <Prtry>	[1..1]	Text		129
	AmountOrRate <AmtOrRate>	[1..1]			129
{Or	Amount <Amt>	[1..1]	Amount	C1, C6	130
Or}	Rate <Rate>	[1..1]	Rate		130
	Sign <Sgn>	[0..1]	Indicator		130
	AdditionalReportingInformation <AddtlRptgInf>	[0..1]	Text		130

14.4.10.1 TradingSideTransactionReporting <TradgSdTxRptg>

Presence: [0..*]

Definition: Regulatory transaction reporting information from the Trading Side party.

TradingSideTransactionReporting <TradgSdTxRptg> contains the following **TradingSideTransactionReporting3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		116
	ReportingParty <RptgPty>	[0..1]	±		116
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>	[0..*]			116
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		117
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		117

14.4.10.1.1 ReportingJurisdiction <RptgJursdctn>

Presence: [0..1]

Definition: Specifies the supervisory party to which the trade needs to be reported.

Datatype: "Max35Text" on page 396

14.4.10.1.2 ReportingParty <RptgPty>

Presence: [0..1]

Definition: Identifies the party that is responsible for reporting the trade to the trade repository.

ReportingParty <RptgPty> contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

14.4.10.1.3 TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>

Presence: [0..*]

Definition: Specifies the unique transaction identifier (UTI) to be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction over its life. This identifier can also be known as the Unique Swap Identifier (USI). This is the UTI from the Trading Side party.

TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr> contains the following **UniqueTransactionIdentifier3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		117
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		117

14.4.10.1.3.1 UniqueTransactionIdentifier <UnqTxldr>

Presence: [1..1]

Definition: Unique transaction identifier will be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction during its lifetime. This identifier can also be known as the Unique Swap Identifier (USI).

Datatype: "UTIdentifier" on page 391

14.4.10.1.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxldr>

Presence: [0..*]

Definition: Prior unique transaction identifier specifies the previous unique transaction identifier (UTI) that was created at the time the transaction was executed. This identifier can also be known as the Prior Unique Swap Identifier (PUSI).

Datatype: "UTIdentifier" on page 391

14.4.10.2 CounterpartySideTransactionReporting <CtrPtySdTxRptg>

Presence: [0..*]

Definition: Regulatory transaction reporting information from the Counterparty Side party.

CounterpartySideTransactionReporting <CtrPtySdTxRptg> contains the following **CounterpartySideTransactionReporting3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		117
	ReportingParty <RptgPty>	[0..1]	±		117
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>	[0..*]			118
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		118
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		118

14.4.10.2.1 ReportingJurisdiction <RptgJursdctn>

Presence: [0..1]

Definition: Specifies the supervisory party to which the trade needs to be reported.

Datatype: "Max35Text" on page 396

14.4.10.2.2 ReportingParty <RptgPty>

Presence: [0..1]

Definition: Identifies the party that is responsible for reporting the trade to the trade repository.

ReportingParty <RptgPty> contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

14.4.10.2.3 CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>

Presence: [0..*]

Definition: Specifies the unique transaction identifier (UTI) to be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction over its life. This identifier can also be known as the Unique Swap Identifier (USI). This is the UTI from the Counterparty Side party.

CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr> contains the following **UniqueTransactionIdentifier3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		118
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		118

14.4.10.2.3.1 UniqueTransactionIdentifier <UnqTxldr>

Presence: [1..1]

Definition: Unique transaction identifier will be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction during its lifetime. This identifier can also be known as the Unique Swap Identifier (USI).

Datatype: "[UTIIIdentifier](#)" on page 391

14.4.10.2.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxldr>

Presence: [0..*]

Definition: Prior unique transaction identifier specifies the previous unique transaction identifier (UTI) that was created at the time the transaction was executed. This identifier can also be known as the Prior Unique Swap Identifier (PUSI).

Datatype: "[UTIIIdentifier](#)" on page 391

14.4.10.3 CentralCounterpartyClearingHouse <CtrIctrPtyClrHs>

Presence: [0..1]

Definition: Identifies an agency or separate corporation of a futures exchange responsible for settling and

clearing trades, collecting and maintaining margins, regulating delivery and reporting trade data. This can also be known as a Central Counterparty (CCP).

CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs> contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

14.4.10.4 ClearingBroker <ClrBrkr>

Presence: [0..1]

Definition: Identifies the party that is a member of the clearing house and that acts as a liaison between the investor and the Central Counterparty (CCP).

ClearingBroker <ClrBrkr> contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

14.4.10.5 ClearingExceptionParty <ClrXcptnPty>

Presence: [0..1]

Definition: Identifies the party that is exempt from a clearing obligation.

ClearingExceptionParty <ClrXcptnPty> contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

14.4.10.6 ClearingBrokerIdentification <ClrBrkrId>

Presence: [0..1]

Definition: Specifies the reference number assigned by the clearing broker. A distinction can be made between the reference for the Central Counterparty (CCP) leg and the reference for the client leg of the transaction.

ClearingBrokerIdentification <ClrBrkrId> contains the following **ClearingBrokerIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SidIndicator <SdInd>	[1..1]	CodeSet		120
	ClearingBrokerIdentification <ClrBrkrId>	[1..1]	Text		120

14.4.10.6.1 SidIndicator <SdInd>

Presence: [1..1]

Definition: Distinguishes the client leg from the central counterparty (CCP) leg in the clearing broker identification.

Datatype: "SidIndicator1Code" on page 386

CodeName	Name	Definition
CCPL	CCPLeg	Clearing broker identification is for the Central Counterparty (CCP) leg.
CLNT	ClientLeg	Clearing broker identification is for the client leg.

14.4.10.6.2 ClearingBrokerIdentification <ClrBrkrId>

Presence: [1..1]

Definition: Specifies the identification assigned to the clearing broker.

Datatype: "Max35Text" on page 396

14.4.10.7 ClearingThresholdIndicator <ClrThrshdInd>

Presence: [0..1]

Definition: Specifies whether the contract is above or below the clearing threshold. Where No indicates the contract is below the clearing threshold and Yes indicates the contract is above the clearing threshold.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 391):

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

14.4.10.8 ClearedProductIdentification <ClrdPdctId>

Presence: [0..1]

Definition: Specifies the reference number assigned by the Central Counterparty (CCP).

Datatype: "Max35Text" on page 396

14.4.10.9 ProductIdentifier <PdctIdr>

Presence: [0..1]

Definition: Specifies the underlying product or unique product identifier.

ProductIdentifier <Pdctldr> contains one of the following **ProductIdentifier3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	UnderlyingProductIdentifier <UndrlygPdctldr>	[1..1]	CodeSet		121
Or}	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		121

14.4.10.9.1 UnderlyingProductIdentifier <UndrlygPdctldr>

Presence: [1..1]

Definition: Specifies the underlying product type.

Datatype: "UnderlyingProductIdentifier1Code" on page 388

CodeName	Name	Definition
FORW	ForeignExchangeForward	Underlying product type of the transaction is a Foreign Exchange Forward.
NDFO	ForeignExchangeNonDeliverableForward	Underlying product type of the transaction is a Foreign Exchange Non Deliverable Forward.
SPOT	ForeignExchangeSpot	Underlying product type of the transaction is Foreign Exchange Spot.
SWAP	ForeignExchangeSWAP	Underlying product type of the transaction is a Foreign Exchange SWAP.

14.4.10.9.2 UniqueProductIdentifier <UnqPdctldr>

Presence: [1..1]

Definition: Specifies the unique product identifier as an ISO 4914 identifier.

Datatype: "Max12Text" on page 394

14.4.10.10 AllocationIndicator <AllcnInd>

Presence: [0..1]

Definition: Specifies whether the trade is a pre-allocation or a post-allocation trade, or whether the trade is unallocated.

Datatype: "AllocationIndicator1Code" on page 380

CodeName	Name	Definition
POST	Post-allocation	Trade is a post-allocation trade.
PREA	Pre-allocation	Trade is a pre-allocation trade.
UNAL	Unallocated	Trade is unallocated.

14.4.10.11 CollateralisationIndicator <CollstnInd>

Presence: [0..1]

Definition: Specifies whether the transaction is collateralised.

Datatype: "CollateralisationIndicator1Code" on page 380

CodeName	Name	Definition
FULL	FullyCollateralised	Transaction is fully collateralised.
ONEW	OneWayCollateralised	Transaction is one-way collateralised.
PART	PartiallyCollateralised	Transaction is partially collateralised.
UNCO	Uncollateralised	Transaction is uncollateralised.

14.4.10.12 ExecutionVenue <ExctnVn>

Presence: [0..1]

Definition: Specifies the trading venue of the transaction.

Datatype: "Max35Text" on page 396

14.4.10.13 ExecutionTimestamp <ExctnTmstmp>

Presence: [0..1]

Definition: Specifies the date and time of the execution of the transaction in Coordinated Universal Time (UTC).

ExecutionTimestamp <ExctnTmstmp> contains one of the following elements (see "DateAndDateTime2Choice" on page 355 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		355
Or}	DateTime <DtTm>	[1..1]	DateTime		355

14.4.10.14 NonStandardFlag <NonStdFlg>

Presence: [0..1]

Definition: Specifies whether the reportable transaction has one or more additional terms or provisions, other than those listed in the required real-time data fields, that materially affects the price of the reportable transaction.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 391):

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

14.4.10.15 LinkSwapIdentification <LkSwpld>

Presence: [0..1]

Definition: Specifies the common reference or correlation identification for a swap transaction where the near and far leg are confirmed separately.

Datatype: "Exact42Text" on page 393

14.4.10.16 FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>

Presence: [0..1]

Definition: Specifies the financial nature of the reporting counterparty.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 391):

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

14.4.10.17 CollateralPortfolioIndicator <CollPrftlInd>

Presence: [0..1]

Definition: Specifies if the collateral is posted on a portfolio basis.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 391):

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

14.4.10.18 CollateralPortfolioCode <CollPrftlCd>

Presence: [0..1]

Definition: Identifies the portfolio code to which the trade belongs if the collateral is posted on a portfolio basis (and not trade by trade).

Datatype: "[Max10Text](#)" on page 394

14.4.10.19 PortfolioCompressionIndicator <PrftlCmprssnInd>

Presence: [0..1]

Definition: Indicates if the trade results from portfolio compression.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 391):

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

14.4.10.20 CorporateSectorIndicator <CorpSctrInd>

Presence: [0..1]

Definition: Specifies the corporate sector of the counterparty.

Datatype: "[CorporateSectorIdentifier1Code](#)" on page 380

CodeName	Name	Definition
L	AlternativeInvestmentFund	Alternative investment fund managed by an Alternative Investment Fund Manager (AIFM) authorised or registered in accordance with European Securities and Markets Authority (ESMA) Directive 2011/61/EU.
A	Assurance	Assurance undertaking authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2002/83/EC.
C	CreditInstitution	Credit Institution authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2006/48/EC.

CodeName	Name	Definition
I	Insurance	Insurance undertaking in accordance with European Securities and Markets Authority (ESMA) Directive 73/239/EEC.
F	InvestmentFirm	Investment firm in accordance with European Securities and Markets Authority (ESMA) Directive 2004/39/EC.
O	OccupationalRetirementProvision	Institution for occupational retirement provision within the meaning of Article 6(a) of European Securities and Markets Authority (ESMA) Directive 2003/41/EC.
R	Reinsurance	Reinsurance undertaking authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2005/68/EC.
U	UCITS	Undertakings for Collective Investment in Transferable Securities (UCITS) and its management company, authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2009/95/EC.

14.4.10.21 TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>

Presence: [0..1]

Definition: Specifies whether the counterparty has entered into a trade with a non-European Economic Area (EEA) counterparty that is not subject to the reporting obligation.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 391):

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

14.4.10.22 IntragroupTradeIndicator <NtrgrpTradInd>

Presence: [0..1]

Definition: Indicate if a reported trade falls under the definition of intragroup transaction, as defined by European Securities and Markets Authority (ESMA) in the Technical Standards.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 391):

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

14.4.10.23 CommercialOrTreasuryFinancingIndicator <ComrcIOrTrsrFincgInd>

Presence: [0..1]

Definition: Specifies whether the contract is objectively measurable as directly linked to the non-financial counterparty's commercial or treasury financing activity.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 391):

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

14.4.10.24 FinancialInstrumentIdentification <FinInstrmId>

Presence: [0..1]

Definition: Identification of a security, as assigned under a formal or proprietary identification scheme.

Impacted by: [C7 "DescriptionPresenceRule"](#), [C8 "DescriptionUsageRule"](#), [C10 "ISINGuideline"](#), [C11 "ISINPresenceRule"](#), [C12 "OtherIdentificationPresenceRule"](#)

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see ["SecurityIdentification19"](#) on page 355 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		356
	OtherIdentification <OthrlId>	[0..*]			356
	Identification <Id>	[1..1]	Text		357
	Suffix <Sfx>	[0..1]	Text		357
	Type <Tp>	[1..1]	±		357
	Description <Desc>	[0..1]	Text		357

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

14.4.10.25 ConfirmationDateAndTimestamp <ConfDtAndTmstmp>

Presence: [0..1]

Definition: Specifies the date and time of the confirmation of the trade in Universal Time Coordinated (UTC).

Datatype: "ISODateTime" on page 389

14.4.10.26 ClearingTimestamp <ClrTmstmp>

Presence: [0..1]

Definition: Specifies the time at which the Central Counterparty (CCP) has legally taken on the clearing of the trade in Universal Time Coordinated (UTC).

Datatype: "ISOTime" on page 398

14.4.10.27 CommissionsAndFees <ComssnsAndFees>

Presence: [0..*]

Definition: Provides the commission and fee type and amount or rate.

CommissionsAndFees <ComssnsAndFees> contains the following **FXCommissionOrFee1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			126
{Or	Code <Cd>	[1..1]	CodeSet		127
Or}	Proprietary <Prtry>	[1..1]	Text		129
	AmountOrRate <AmtOrRate>	[1..1]			129
{Or	Amount <Amt>	[1..1]	Amount	C1, C6	130
Or}	Rate <Rate>	[1..1]	Rate		130
	Sign <Sgn>	[0..1]	Indicator		130

14.4.10.27.1 Type <Tp>

Presence: [1..1]

Definition: Type of the commission or fee.

Type <Tp> contains one of the following **FXAmountType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		127
Or}	Proprietary <Prtry>	[1..1]	Text		129

14.4.10.27.1.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies a commission or fee type.*Datatype:* "FXAmountType1Code" on page 383

CodeName	Name	Definition
ZWIS	Zwischengewinn	Zwischengewinn.
WITH	WithholdingTax	Tax is on income deducted at source, which the paying agent is legally obliged to deduct from its payments of interest on deposits and other proceeds of a financial instrument.
VATA	ValueAddedTax	Tax is a value added tax.
TRAN	TransferTax	Tax levied on a transfer.
TRAX	TransactionTax	Tax levied on a transaction.
STEX	StockExchangeTax	Tax collected by a stock exchange.
STAM	StampDuty	Tax is on certain documents and transactions.
OTHR	OtherAmount	Another type of commission or fees.
COUN	NationalFederalTax	Tax is a country, national, or federal tax that is usually charged by the custodian.
LOCL	LocalTax	Tax that is charged by a local settlement system or local jurisdiction.
LOCO	LocalBrokerCommission	Local broker's commission amount.
LYDT	GermanLocalTax4	Local tax (Ertrag Besizanteilig) yield liable for interest down payment tax.
LOTE	GermanLocalTax3	Local tax (Zinstopf) offset interest per unit against tax exempt amount (variation to offset interest per unit in relation to tax exempt amount).
LIDT	GermanLocalTax2	Local tax (ZAS pflichtige Zinsen) - interest liable for interest down payment tax (proportion of gross interest per unit/ interim profits that is not covered by the credit in the interest pool).
EXEC	ExecutingBrokerCommission	Executing broker's commission amount.
EUTR	EUTaxRetention	Tax withheld at source in the framework of the European Directive on taxation of savings in the form of interest payments.
EQUL	Equalisation	Investor's subscription amount that is held by the fund in order to pay incentive / performance fees at the end of the fiscal year.
COAX	ConsumptionTax	Tax that is levied on goods and services purchased by customers, and is added to the retail price.
AKTI	Aktiengewinn	Share-related profit. This is a tax specific to the German market. The share-related-profit gives the fund the

CodeName	Name	Definition
		opportunity to pass on to the institutional investor redeeming fund units certain tax-free income from equity. The calculation method is based on the old Investment Tax Act (Investmentsteuergesetz).
ERFE	EarlyRedemptionFeeAmount	Early redemption fees.
ENTF	EntranceFees	Entrance fees amount
MARG	MarginAmount	Margin amount related commissions and fees.
MACO	MatchingOrConfirmationFees	Fee charged for matching and/or confirmation.
ANTO	NetGainLoss	Amount representing the difference between the cost and the current price of a security. In the context of securities settlement, it is the amount paid or received when the instructions are netted or paired off.
CREB	RebateBonification	Rebate or bonification fees or commission amount.
SPCN	SpecialConcessions	Fees, drawdown, or other reduction from or in addition to the deal price.
SUBS	Subscription	Subscription interest.
TOTL	Total	Total amount of all commissions or fees
DEAL	TradeDealAmount	Trade deal amount fees.
ACRU	AccruedInterest	Amount of interest earned on a debt, such as a bond, but not yet collected.
BAKL	BackLoadFee	Amount paid by investors when selling mutual fund shares.
CHAR	ChargesAndFees	Amount of money that cannot be categorised by another qualifier.
CBCH	CorrespondentBankCharge	Charge of the correspondent bank for transferring money.
LADT	GermanLocalTax1	Local tax (ZAS Anrechnungsbetrag) subject to interest down payment tax (proportion of interest liable for interest down payment tax/interim profit that is not covered by the tax exempt amount).
DSCA	DiscountAmount	Aggregate amount of discount.
HDGE	HedgingCost	Amount due and payable to a hedge counterparty under a hedge agreement during the relevant period.
ISDI	IssueDiscountAllowance	Amount of money defined as a discount on a new issue or on a tranche of an existing issue.
LEVY	PaymentLevyTax	Tax levied on a payment.

CodeName	Name	Definition
OCMT	OriginalCurrencyAmount	Posting/settlement amount in its original currency when conversion from/into another currency has occurred.
PRMA	PremiumAmount	Difference between the amount of money of the first leg and the amount of the second leg of the transaction.
OTMG	OnTopMargin	Amount is an on top margin.
REGF	RegulatoryFees	Amount of money charged by a regulatory authority, for example, Securities and Exchange fees.
REMU	RemunerationAmount	Amount of any other remuneration received or to be received by the broker in connection with the transaction.
RESU	ResultingAmount	Counter value of a foreign exchange conversion.
SAMG	SalesMargin	Financial metric used to assess a firm's financial health by revealing the proportion of money left over from revenues after accounting for the cost of goods sold. Gross profit margin serves as the source for paying additional expenses and future savings.
SETT	SettlementAmount	Amount of all settled transactions.
SHIP	ShippingCharge	Charge for shipping, including the insurance of securities.
ACCA	AccruedCapitalisation	Amount of unpaid interest (on bonds which have defaulted and have subsequently restructured), which is capitalized and added to the original principal amount of the bond.
PRDF	DifferenceInPrice	Difference between the deal price and another reference price.
REFD	ExpectedRefund	Amount of the expected refund.
PRWI	PartialRedemptionWithholdingAmount	Amount retained by a fund and paid out later at a time decided by the fund.
RSCH	ResearchFee	Charge or commission paid by the investor to a distributor/intermediary or other service provider for the provision of financial research.

14.4.10.27.1.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Specifies a commission or fee types, as a proprietary code.*Datatype:* "Max35Text" on page 396**14.4.10.27.2 AmountOrRate <AmtOrRate>***Presence:* [1..1]

Definition: Amount or rate of the commissions and fees.

AmountOrRate <AmtOrRate> contains one of the following **AmountOrRate4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Amount <Amt>	[1..1]	Amount	C1, C6	130
Or}	Rate <Rate>	[1..1]	Rate		130

14.4.10.27.2.1 Amount <Amt>

Presence: [1..1]

Definition: Specifies the actual amount.

Impacted by: [C1 "ActiveCurrency"](#), [C6 "CurrencyAmount"](#)

Datatype: ["ActiveCurrencyAndAmount"](#) on page 377

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.

14.4.10.27.2.2 Rate <Rate>

Presence: [1..1]

Definition: Specifies the rate (percentage) which is used to calculate the amount.

Datatype: ["BaseOneRate"](#) on page 392

14.4.10.27.3 Sign <Sgn>

Presence: [0..1]

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

Usage: when absent, it means that amount value is 0 or positive.

Datatype: One of the following values must be used (see ["PlusOrMinusIndicator"](#) on page 391):

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

14.4.10.28 AdditionalReportingInformation <AddtlRptgInf>

Presence: [0..1]

Definition: Specifies additional information that might be required by the regulator.

Datatype: "Max210Text" on page 395

14.4.11 PostTradeEvent <PstTradEvt>

Presence: [0..1]

Definition: Information relating to post-trade lifecycle events.

PostTradeEvent <PstTradEvt> contains the following **PostTradeEvent1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			131
{Or	Code <Cd>	[1..1]	CodeSet		131
Or}	Proprietary <Prtry>	[1..1]	Text		131
	OriginalReference <OrgnlRef>	[1..1]	Text		132
	UnderlyingLiabilityReference <UndrlygLbiltyRef>	[0..1]	Text		132
	ProfitOrLossSettlementDate <PrftOrLossSttlmDt>	[0..1]	Date		132
	ProfitOrLoss <PrftOrLoss>	[0..1]			132
	Amount <Amt>	[1..1]	Amount	C1, C6	132
	Sign <Sgn>	[0..1]	Indicator		133
	OutstandingSettlementAmount <OutsdngSttlmAmt>	[0..1]	Amount	C2, C5	133

14.4.11.1 Type <Tp>

Presence: [1..1]

Definition: Specifies the type of post trade event.

Type <Tp> contains one of the following **PostTradeEventType2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		131
Or}	Proprietary <Prtry>	[1..1]	Text		131

14.4.11.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the type of post trade event, as published in an external post trade event code set.

Datatype: "ExternalPostTradeEventType1Code" on page 383

14.4.11.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the type of post trade event, in a free-text form.

Datatype: "Max35Text" on page 396

14.4.11.2 OriginalReference <OrgnlRef>

Presence: [1..1]

Definition: Provides the original trade reference.

Datatype: "Max35Text" on page 396

14.4.11.3 UnderlyingLiabilityReference <UndrlygLbiltyRef>

Presence: [0..1]

Definition: Related underlying liability, for example a commercial trade.

Datatype: "Max35Text" on page 396

14.4.11.4 ProfitOrLossSettlementDate <PrftOrLossSttlmDt>

Presence: [0..1]

Definition: Date on which any profit or loss arising from the post-trade event will be settled.

Datatype: "ISODate" on page 389

14.4.11.5 ProfitOrLoss <PrftOrLoss>

Presence: [0..1]

Definition: Amount of profit or loss that is to be settled, after any adjustments have taken place.

ProfitOrLoss <PrftOrLoss> contains the following **ProfitAndLossAmount2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C6	132
	Sign <Sgn>	[0..1]	Indicator		133

14.4.11.5.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of profit or loss.

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

Datatype: "ActiveCurrencyAndAmount" on page 377

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.

14.4.11.5.2 Sign <Sgn>

Presence: [0..1]

Definition: Indicates that the value is positive or negative.

Datatype: One of the following values must be used (see "[PlusOrMinusIndicator](#)" on page 391):

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

14.4.11.6 OutstandingSettlementAmount <OutsdngSttlmAmt>

Presence: [0..1]

Definition: Amount that remains to be settled, in the specified currency if a trade is partially delivered early or partially unwound.

Impacted by: [C2 "ActiveOrHistoricCurrency"](#), [C5 "CurrencyAmount"](#)

Datatype: ["ActiveOrHistoricCurrencyAndAmount"](#) on page 378

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.

14.4.12 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: [C14 "SupplementaryDataRule"](#)

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 360 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		360
	Envelope <Envlp>	[1..1]	(External Schema)		360

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 fxtr.015.001.06 ForeignExchangeTradeInstructionAmendmentV06

15.1 MessageDefinition Functionality

Scope

The ForeignExchangeTradeInstructionAmendment message is sent by a participant to a central settlement system to notify the amendment of the foreign exchange trade previously confirmed by the sender.

Usage

The ForeignExchangeTradeInstructionAmendment message is sent from a participant to a central settlement system to advise of the update of a previously sent notification. The "Related Reference" must be used to link it to the previous notification.

Outline

The ForeignExchangeTradeInstructionAmendmentV06 MessageDefinition is composed of 12 MessageBuildingBlocks:

- A. TradeInformation
General information related to the trade.
- B. TradingSideIdentification
Party(ies) on the trading side of the trade.
- C. CounterpartySideIdentification
Party(ies) on the counterparty side of the trade.
- D. TradeAmounts
Amounts of the trade.
- E. AgreedRate
Exchange rate as agreed by the traders.
- F. NonDeliverableForwardConditions
Specifies the conditions for a non deliverable opening or fixing confirmation.
- G. TradingSideSettlementInstructions
Settlement instructions for the amounts received by the trading side.
- H. CounterpartySideSettlementInstructions
Settlement instructions for the amounts received by the counterparty.
- I. OptionalGeneralInformation

Specifies whether the trade is a block or an individual trade. It also contains supplementary information such as free format information, broker's identification, dealing branches and references.

J. RegulatoryReporting

Information that is to be provided to trade repositories in the context of the regulatory standards around over-the-counter (OTC) derivatives, central counterparties and trade repositories.

K. PostTradeEvent

Information relating to post-trade lifecycle events.

L. SupplementaryData

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

15.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FXTradInstrAmdmnt>	[1..1]			
	TradeInformation <TradInf>	[1..1]			142
	TradeDate <TradDt>	[1..1]	Date		142
	OriginatorReference <OrgtrRef>	[1..1]	Text		143
	MatchingSystemReference <MtchgSysRef>	[1..1]			143
{Or	MatchingSystemUniqueReference <MtchgSysUnqRef>	[1..1]	Text		143
Or}	RelatedReference <RltdRef>	[1..1]	Text		143
	CommonReference <CmonRef>	[0..1]	Text		143
	AmendOrCancelReason <AmdOrCclRsn>	[0..1]	Text		143
	OperationType <OprTp>	[0..1]	Text		143
	OperationScope <OprScp>	[0..1]	Text		144
	ProductType <PdctTp>	[0..1]	Text		144
	SettlementSessionIdentifier <StlmSsnldr>	[0..1]	Text		144
	PaymentVersusPaymentIndicator <PmtVrssPmtInd>	[0..1]	Indicator		144
	TradingSideIdentification <TradgSdld>	[1..1]			144
	SubmittingParty <SubmitgPty>	[1..1]	±		145
	TradeParty <TradPty>	[0..1]	±		145
	FundIdentification <Fndld>	[0..*]			145
	FundIdentification <Fndld>	[1..1]	±		146
	AccountIdentificationWithCustodian <AcctldWthCtdn>	[0..1]	Text		146
	CustodianIdentification <Ctdnld>	[0..1]	±		146
	CounterpartySideIdentification <CtrPtySdld>	[1..1]			146
	SubmittingParty <SubmitgPty>	[1..1]	±		147
	TradeParty <TradPty>	[0..1]	±		147
	FundIdentification <Fndld>	[0..*]			147
	FundIdentification <Fndld>	[1..1]	±		148
	AccountIdentificationWithCustodian <AcctldWthCtdn>	[0..1]	Text		148
	CustodianIdentification <Ctdnld>	[0..1]	±		148
	TradeAmounts <TradAmts>	[1..1]			148
	TradingSideBuyAmount <TradgSdBuyAmt>	[1..1]			149

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Amount <Amt>	[1..1]	Amount	C2, C5	149
Or}	DigitalTokenAmount <DgtlTknAmt>	[1..1]		C9	150
	Identifier <Idr>	[0..1]	IdentifierSet		150
	Unit <Unit>	[1..1]	Quantity		150
	Description <Desc>	[0..1]	Text		150
	TradingSideSellAmount <TradgSdSellAmt>	[1..1]			151
{Or	Amount <Amt>	[1..1]	Amount	C2, C5	151
Or}	DigitalTokenAmount <DgtlTknAmt>	[1..1]		C9	151
	Identifier <Idr>	[0..1]	IdentifierSet		152
	Unit <Unit>	[1..1]	Quantity		152
	Description <Desc>	[0..1]	Text		152
	SettlementDate <SttlmDt>	[1..1]	Date		152
	AgreedRate <AgrdRate>	[1..1]			152
	ExchangeRate <XchgRate>	[1..1]	Rate		153
	UnitCurrency <UnitCcy>	[0..1]	CodeSet	C1	153
	QuotedCurrency <QtdCcy>	[0..1]	CodeSet	C1	153
	NonDeliverableForwardConditions <NDFConds>	[0..1]			154
	OpeningIndicator <OpngInd>	[1..1]	Indicator		154
	OpeningFixingConditions <OpngFvgConds>	[1..1]			154
{Or	OpeningConditions <OpngConds>	[1..1]			155
	SettlementCurrency <SttlmCcy>	[1..1]	CodeSet	C1	155
	ValuationDate <ValtnDt>	[1..1]	Date		156
	SettlementRateSource <SttlmRateSrc>	[1..2]		C15	156
	RateSource <RateSrc>	[1..1]	Text		156
	Time <Tm>	[0..1]	Text		156
	CountryCode <CtryCd>	[0..1]	CodeSet	C4	156
	LocationCode <LctnCd>	[0..1]	Text		157
Or}	OpeningConfirmationReference <OpngConfRef>	[1..1]	Text		157
	TradingSideSettlementInstructions <TradgSdSttlmInstrs>	[0..1]			157
	DeliveryAgent <DlvryAgt>	[0..1]	±		157
	Intermediary <Intrmy>	[0..1]	±		158

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ReceivingAgent <RcvgAgt>	[1..1]	±		158
	BeneficiaryInstitution <BnfcryInstn>	[0..1]	±		158
	CounterpartySideSettlementInstructions <CtrPtySdSttlmInstrs>	[0..1]			158
	DeliveryAgent <DlvryAgt>	[0..1]	±		159
	Intermediary <Intrmy>	[0..1]	±		159
	ReceivingAgent <RcvgAgt>	[1..1]	±		159
	BeneficiaryInstitution <BnfcryInstn>	[0..1]	±		160
	OptionalGeneralInformation <OptnlGnlInf>	[0..1]			160
	BlockIndicator <BlckInd>	[0..1]	Indicator		161
	RelatedTradeReference <RltdTradRef>	[0..1]	Text		161
	DealingMethod <DealgMtd>	[0..1]	CodeSet		162
	BrokerIdentification <Brkrld>	[0..1]	±		162
	CounterpartyReference <CtrPtyRef>	[0..1]	Text		162
	BrokersCommission <BrkrsComssn>	[0..1]	Amount	C1, C6	162
	SenderToReceiverInformation <SndrToRcvrInf>	[0..1]	Text		163
	DealingBranchTradingSide <DealgBrnchTradgSd>	[0..1]	±		163
	DealingBranchCounterpartySide <DealgBrnchCtrPtySd>	[0..1]	±		163
	ContactInformation <CtctInf>	[0..1]	±		163
	AgreementDetails <AgrmtDtls>	[0..1]			164
	AgreementCode <AgrmtCd>	[1..1]	Text		164
	Date <Dt>	[0..1]	Date		164
	Version <Vrsn>	[0..1]	Text		164
	DefinitionsYear <DefysYr>	[0..1]	Year		164
	BrokersReference <BrkrsRef>	[0..1]	Text		165
	PaymentClearingCentre <PmtClrCentr>	[0..1]	CodeSet	C4	165
	CalculationAgent <ClctnAgt>	[0..1]			165
{Or	Code <Cd>	[1..1]	CodeSet		165
Or}	Proprietary <Prtry>	[1..1]	Text		165
	RegulatoryReporting <RgltryRptg>	[0..1]			166
	TradingSideTransactionReporting <TradgSdTxRptg>	[0..*]			168
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		169

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingParty <RptgPty>	[0..1]	±		169
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>	[0..*]			169
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		170
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		170
	CounterpartySideTransactionReporting <CtrPtySdTxRptg>	[0..*]			170
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		170
	ReportingParty <RptgPty>	[0..1]	±		170
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>	[0..*]			171
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		171
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		171
	CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>	[0..1]	±		171
	ClearingBroker <ClrBrkr>	[0..1]	±		172
	ClearingExceptionParty <ClrXcptnPty>	[0..1]	±		172
	ClearingBrokerIdentification <ClrBrkrld>	[0..1]			172
	SideIndicator <SdInd>	[1..1]	CodeSet		173
	ClearingBrokerIdentification <ClrBrkrld>	[1..1]	Text		173
	ClearingThresholdIndicator <ClrThrshldInd>	[0..1]	Indicator		173
	ClearedProductIdentification <ClrdPdctld>	[0..1]	Text		173
	ProductIdentifier <Pdctldr>	[0..1]			173
{Or	UnderlyingProductIdentifier <UndrlygPdctldr>	[1..1]	CodeSet		174
Or}	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		174
	AllocationIndicator <AllcnInd>	[0..1]	CodeSet		174
	CollateralisationIndicator <CollstnInd>	[0..1]	CodeSet		174
	ExecutionVenue <ExctnVn>	[0..1]	Text		175
	ExecutionTimestamp <ExctnTmstmp>	[0..1]	±		175
	NonStandardFlag <NonStdFlg>	[0..1]	Indicator		175
	LinkSwapIdentification <LkSwpld>	[0..1]	Text		175
	FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>	[0..1]	Indicator		175
	CollateralPortfolioIndicator <CollPrftlInd>	[0..1]	Indicator		176
	CollateralPortfolioCode <CollPrftlCd>	[0..1]	Text		176

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	PortfolioCompressionIndicator <PrftlCmprssnInd>	[0..1]	Indicator		176
	CorporateSectorIndicator <CorpSctrInd>	[0..1]	CodeSet		176
	TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>	[0..1]	Indicator		177
	IntragroupTradeIndicator <NtrgrpTradInd>	[0..1]	Indicator		177
	CommercialOrTreasuryFinancingIndicator <ComrcIOrTrsrFincglInd>	[0..1]	Indicator		177
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C7, C8, C10, C11, C12	178
	ConfirmationDateAndTimestamp <ConfDtAndTmstmp>	[0..1]	DateTime		179
	ClearingTimestamp <ClrTmstmp>	[0..1]	Time		179
	CommissionsAndFees <ComssnsAndFees>	[0..*]			179
	Type <Tp>	[1..1]			179
{Or	Code <Cd>	[1..1]	CodeSet		180
Or}	Proprietary <Prtry>	[1..1]	Text		182
	AmountOrRate <AmtOrRate>	[1..1]			182
{Or	Amount <Amt>	[1..1]	Amount	C1, C6	183
Or}	Rate <Rate>	[1..1]	Rate		183
	Sign <Sgn>	[0..1]	Indicator		183
	AdditionalReportingInformation <AddtlRptgInf>	[0..1]	Text		183
	PostTradeEvent <PstTradEvt>	[0..1]			184
	Type <Tp>	[1..1]			184
{Or	Code <Cd>	[1..1]	CodeSet		184
Or}	Proprietary <Prtry>	[1..1]	Text		184
	OriginalReference <OrgnlRef>	[1..1]	Text		185
	UnderlyingLiabilityReference <UndrlygLblyRef>	[0..1]	Text		185
	ProfitOrLossSettlementDate <PrftOrLossSttlmDt>	[0..1]	Date		185
	ProfitOrLoss <PrftOrLoss>	[0..1]			185
	Amount <Amt>	[1..1]	Amount	C1, C6	185
	Sign <Sgn>	[0..1]	Indicator		186
	OutstandingSettlementAmount <OutsdngSttlmAmt>	[0..1]	Amount	C2, C5	186
	SupplementaryData <SplmtryData>	[0..*]	±	C14	186

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 **CurrencyAmount**

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

Note: The decimal separator is a dot.

C7 **DescriptionPresenceRule**

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

C8 **DescriptionUsageRule**

Description must be used alone as the last resort.

C9 **IdentifierOrDescriptionRule**

Identifier must be present or Description must be present.

C10 **ISINGuideline**

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

C11 **ISINPresenceRule**

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

C12 **OtherIdentificationPresenceRule**

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

C13 PartyNameOrLEIRule

PartyName must be present or LegalEntityIdentifier must be present.

C14 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.

C15 TimeCountryLocationRule

Time, Country and Location must be present together or not present at all.

15.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

15.4.1 TradeInformation <TradInf>

Presence: [1..1]

Definition: General information related to the trade.

TradeInformation <TradInf> contains the following **TradeAgreement15** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[1..1]	Date		142
	OriginatorReference <OrgtrRef>	[1..1]	Text		143
	MatchingSystemReference <MtchgSysRef>	[1..1]			143
{Or	MatchingSystemUniqueReference <MtchgSysUnqRef>	[1..1]	Text		143
Or}	RelatedReference <RltdRef>	[1..1]	Text		143
	CommonReference <CmonRef>	[0..1]	Text		143
	AmendOrCancelReason <AmdOrCclRsn>	[0..1]	Text		143
	OperationType <OprTp>	[0..1]	Text		143
	OperationScope <OprScp>	[0..1]	Text		144
	ProductType <PdctTp>	[0..1]	Text		144
	SettlementSessionIdentifier <SttlmSsnldr>	[0..1]	Text		144
	PaymentVersusPaymentIndicator <PmtVrssPmtInd>	[0..1]	Indicator		144

15.4.1.1 TradeDate <TradDt>

Presence: [1..1]

Definition: Date on which the trading parties agreed to amend or cancel the trade.

Datatype: "ISODate" on page 389

15.4.1.2 OriginatorReference <OrgtrRef>

Presence: [1..1]

Definition: Reference of the present instruction assigned by the party issuing the message. This reference must be unique amongst all messages of same type sent by the same party.

Datatype: "Max35Text" on page 396

15.4.1.3 MatchingSystemReference <MtchgSysRef>

Presence: [1..1]

Definition: Identification of a matching system reference by a choice between a matching system unique identification or the related reference.

MatchingSystemReference <MtchgSysRef> contains one of the following **MatchingSystemReference1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MatchingSystemUniqueReference <MtchgSysUnqRef>	[1..1]	Text		143
Or}	RelatedReference <RltdRef>	[1..1]	Text		143

15.4.1.3.1 MatchingSystemUniqueReference <MtchgSysUnqRef>

Presence: [1..1]

Definition: Reference to the unique system identification assigned to the trade by the central matching system.

Datatype: "Max35Text" on page 396

15.4.1.3.2 RelatedReference <RltdRef>

Presence: [1..1]

Definition: Refers to the identification of a previous event in the life of a trade which is amended or cancelled.

Datatype: "Max35Text" on page 396

15.4.1.4 CommonReference <CmonRef>

Presence: [0..1]

Definition: Reference common to both parties of the trade.

Datatype: "Max35Text" on page 396

15.4.1.5 AmendOrCancelReason <AmdOrCclRsn>

Presence: [0..1]

Definition: Describes the reason for the cancellation or the amendment.

Datatype: "Max35Text" on page 396

15.4.1.6 OperationType <OprTp>

Presence: [0..1]

Definition: Specifies the type of underlying transaction, for example cancellation (CANC).

Datatype: "Max4Text" on page 396

15.4.1.7 OperationScope <OprScp>

Presence: [0..1]

Definition: Specifies the business role between the submitter and the trade party, for example Agent (AGNT).

Datatype: "Max4Text" on page 396

15.4.1.8 ProductType <PdctTp>

Presence: [0..1]

Definition: Specifies the product for which the status of the confirmation is reported.

Datatype: "Max35Text" on page 396

15.4.1.9 SettlementSessionIdentifier <StlmSsnldr>

Presence: [0..1]

Definition: To indicate the requested CLS settlement session that the related trade is part of.

Datatype: "Exact4AlphaNumericText" on page 393

15.4.1.10 PaymentVersusPaymentIndicator <PmtVrssPmtInd>

Presence: [0..1]

Definition: Specifies if the FX transaction is PVP settlement. Payment versus payment (PvP) settlement arrangement allows for two currencies in a foreign exchange (FX) contract to exchange simultaneously on a central settlement platform to eliminate the settlement risk. To apply PVP, the two parties in the FX contract need to have a pre-agreement with the central settlement platform, for example, USD/MYR FX deals require both parties to have an agreement to settle via HK Interbank Clearing Ltd settlement platform.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 391):

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

15.4.2 TradingSideIdentification <TradgSdld>

Presence: [1..1]

Definition: Party(ies) on the trading side of the trade.

TradingSideIdentification <TradgSdld> contains the following **TradePartyIdentification8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubmittingParty <SubmitgPty>	[1..1]	±		145
	TradeParty <TradPty>	[0..1]	±		145
	FundIdentification <Fndld>	[0..*]			145
	FundIdentification <Fndld>	[1..1]	±		146
	AccountIdentificationWithCustodian <AcctldWthCtdn>	[0..1]	Text		146
	CustodianIdentification <Ctdnld>	[0..1]	±		146

15.4.2.1 SubmittingParty <SubmitgPty>

Presence: [1..1]

Definition: Party that submits the foreign exchange trade to the matching system or to the settlement system or to the counterparty.

SubmittingParty <SubmitgPty> contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <Ptyld>	[1..1]	±	C11	364

15.4.2.2 TradeParty <TradPty>

Presence: [0..1]

Definition: Party that originated the foreign exchange trade. This party may be the same as the submitting party.

TradeParty <TradPty> contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <Ptyld>	[1..1]	±	C11	364

15.4.2.3 FundIdentification <Fndld>

Presence: [0..*]

Definition: Identifies the fund that is one of the parties in the foreign exchange trade.

FundIdentification <FndId> contains the following **FundIdentification5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FundIdentification <FndId>	[1..1]	±		146
	AccountIdentificationWithCustodian <AcctIdWthCtdn>	[0..1]	Text		146
	CustodianIdentification <CtdnId>	[0..1]	±		146

15.4.2.3.1 FundIdentification <FndId>

Presence: [1..1]

Definition: Identification of the investment fund.

FundIdentification <FndId> contains the following elements (see "[PartyIdentification60](#)" on page 365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FundIdentification <FndId>	[1..1]	Text		365
	NameAndAddress <NmAndAdr>	[0..1]	±		365
	LegalEntityIdentifier <LglnTtyldr>	[0..1]	IdentifierSet		366

15.4.2.3.2 AccountIdentificationWithCustodian <AcctIdWthCtdn>

Presence: [0..1]

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

Datatype: "Max35Text" on page 396

15.4.2.3.3 CustodianIdentification <CtdnId>

Presence: [0..1]

Definition: Identification of the custodian which services the account of the fund.

CustodianIdentification <CtdnId> contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <Ptyldr>	[1..1]	±	C11	364

15.4.3 CounterpartySideIdentification <CtrPtySdId>

Presence: [1..1]

Definition: Party(ies) on the counterparty side of the trade.

CounterpartySideIdentification <CtrPtySdld> contains the following **TradePartyIdentification8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubmittingParty <SubmitgPty>	[1..1]	±		147
	TradeParty <TradPty>	[0..1]	±		147
	FundIdentification <Fndld>	[0..*]			147
	FundIdentification <Fndld>	[1..1]	±		148
	AccountIdentificationWithCustodian <AcctldWthCtdn>	[0..1]	Text		148
	CustodianIdentification <Ctdnld>	[0..1]	±		148

15.4.3.1 SubmittingParty <SubmitgPty>

Presence: [1..1]

Definition: Party that submits the foreign exchange trade to the matching system or to the settlement system or to the counterparty.

SubmittingParty <SubmitgPty> contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <Ptyld>	[1..1]	±	C11	364

15.4.3.2 TradeParty <TradPty>

Presence: [0..1]

Definition: Party that originated the foreign exchange trade. This party may be the same as the submitting party.

TradeParty <TradPty> contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <Ptyld>	[1..1]	±	C11	364

15.4.3.3 FundIdentification <Fndld>

Presence: [0..*]

Definition: Identifies the fund that is one of the parties in the foreign exchange trade.

FundIdentification <FndId> contains the following **FundIdentification5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FundIdentification <FndId>	[1..1]	±		148
	AccountIdentificationWithCustodian <AcctIdWthCtdn>	[0..1]	Text		148
	CustodianIdentification <CtdnId>	[0..1]	±		148

15.4.3.3.1 FundIdentification <FndId>

Presence: [1..1]

Definition: Identification of the investment fund.

FundIdentification <FndId> contains the following elements (see "[PartyIdentification60](#)" on page 365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FundIdentification <FndId>	[1..1]	Text		365
	NameAndAddress <NmAndAdr>	[0..1]	±		365
	LegalEntityIdentifier <LglnNtyld>	[0..1]	IdentifierSet		366

15.4.3.3.2 AccountIdentificationWithCustodian <AcctIdWthCtdn>

Presence: [0..1]

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

Datatype: "[Max35Text](#)" on page 396

15.4.3.3.3 CustodianIdentification <CtdnId>

Presence: [0..1]

Definition: Identification of the custodian which services the account of the fund.

CustodianIdentification <CtdnId> contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <Ptyld>	[1..1]	±	C11	364

15.4.4 TradeAmounts <TradAmts>

Presence: [1..1]

Definition: Amounts of the trade.

TradeAmounts <TradAmts> contains the following **AmountsAndValueDate8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingSideBuyAmount <TradgSdBuyAmt>	[1..1]			149
{Or	Amount <Amt>	[1..1]	Amount	C2, C5	149
Or}	DigitalTokenAmount <DgtITknAmt>	[1..1]		C9	150
	Identifier <Idr>	[0..1]	IdentifierSet		150
	Unit <Unit>	[1..1]	Quantity		150
	Description <Desc>	[0..1]	Text		150
	TradingSideSellAmount <TradgSdSellAmt>	[1..1]			151
{Or	Amount <Amt>	[1..1]	Amount	C2, C5	151
Or}	DigitalTokenAmount <DgtITknAmt>	[1..1]		C9	151
	Identifier <Idr>	[0..1]	IdentifierSet		152
	Unit <Unit>	[1..1]	Quantity		152
	Description <Desc>	[0..1]	Text		152
	SettlementDate <SttlmDt>	[1..1]	Date		152

15.4.4.1 TradingSideBuyAmount <TradgSdBuyAmt>

Presence: [1..1]

Definition: Currency and amount bought in a foreign exchange trade.

TradingSideBuyAmount <TradgSdBuyAmt> contains one of the following **CurrencyOrDigitalTokenAmount2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Amount <Amt>	[1..1]	Amount	C2, C5	149
Or}	DigitalTokenAmount <DgtITknAmt>	[1..1]		C9	150
	Identifier <Idr>	[0..1]	IdentifierSet		150
	Unit <Unit>	[1..1]	Quantity		150
	Description <Desc>	[0..1]	Text		150

15.4.4.1.1 Amount <Amt>

Presence: [1..1]

Definition: Amount specified as an ISO currency (ISO 4217).

Impacted by: C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 378

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.

15.4.4.1.2 DigitalTokenAmount <DgtITknAmt>

Presence: [1..1]

Definition: Amount specified as a non-ISO currency (ISO 4217).

Impacted by: C9 "IdentifierOrDescriptionRule"

DigitalTokenAmount <DgtITknAmt> contains the following **DigitalTokenAmount3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identifier <Idr>	[0..1]	IdentifierSet		150
	Unit <Unit>	[1..1]	Quantity		150
	Description <Desc>	[0..1]	Text		150

Constraints

- **IdentifierOrDescriptionRule**

Identifier must be present or Description must be present.

```
Following Must be True
  /Identifier Must be present
Or   /Description Must be present
```

15.4.4.1.2.1 Identifier <Idr>

Presence: [0..1]

Definition: Specifies the digital token identifier (DTI).

Datatype: "DTI2024Identifier" on page 390

15.4.4.1.2.2 Unit <Unit>

Presence: [1..1]

Definition: Quantity of digital tokens expressed as a number, for example, a number of blockchain tokens.

Datatype: "Max30DecimalNumber" on page 392

15.4.4.1.2.3 Description <Desc>

Presence: [0..1]

Definition: Provides a description of the digital token identifier.

Datatype: "Max30Text" on page 395

15.4.4.2 TradingSideSellAmount <TradgSdSellAmt>

Presence: [1..1]

Definition: Currency and amount sold in a foreign exchange trade.

TradingSideSellAmount <TradgSdSellAmt> contains one of the following **CurrencyOrDigitalTokenAmount2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Amount <Amt>	[1..1]	Amount	C2, C5	151
Or}	DigitalTokenAmount <DgtITknAmt>	[1..1]		C9	151
	Identifier <Idr>	[0..1]	IdentifierSet		152
	Unit <Unit>	[1..1]	Quantity		152
	Description <Desc>	[0..1]	Text		152

15.4.4.2.1 Amount <Amt>

Presence: [1..1]

Definition: Amount specified as an ISO currency (ISO 4217).

Impacted by: C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 378

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.

15.4.4.2.2 DigitalTokenAmount <DgtITknAmt>

Presence: [1..1]

Definition: Amount specified as a non-ISO currency (ISO 4217).

Impacted by: C9 "IdentifierOrDescriptionRule"

DigitalTokenAmount <DgtlTknAmt> contains the following **DigitalTokenAmount3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identifier <Idr>	[0..1]	IdentifierSet		152
	Unit <Unit>	[1..1]	Quantity		152
	Description <Desc>	[0..1]	Text		152

Constraints

- **IdentifierOrDescriptionRule**

Identifier must be present or Description must be present.

Following Must be True
 /Identifier Must be present
 Or /Description Must be present

15.4.4.2.2.1 Identifier <Idr>

Presence: [0..1]

Definition: Specifies the digital token identifier (DTI).

Datatype: "DTI2024Identifier" on page 390

15.4.4.2.2.2 Unit <Unit>

Presence: [1..1]

Definition: Quantity of digital tokens expressed as a number, for example, a number of blockchain tokens.

Datatype: "Max30DecimalNumber" on page 392

15.4.4.2.2.3 Description <Desc>

Presence: [0..1]

Definition: Provides a description of the digital token identifier.

Datatype: "Max30Text" on page 395

15.4.4.3 SettlementDate <StlmDt>

Presence: [1..1]

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

Datatype: "ISODate" on page 389

15.4.5 AgreedRate <AgrdRate>

Presence: [1..1]

Definition: Exchange rate as agreed by the traders.

AgreedRate <AgrdRate> contains the following **AgreedRate3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExchangeRate <XchgRate>	[1..1]	Rate		153
	UnitCurrency <UnitCcy>	[0..1]	CodeSet	C1	153
	QuotedCurrency <QtdCcy>	[0..1]	CodeSet	C1	153

15.4.5.1 ExchangeRate <XchgRate>

Presence: [1..1]

Definition: The value of one currency expressed in relation to another currency. ExchangeRate expresses the ratio between UnitCurrency and QuotedCurrency (ExchangeRate = UnitCurrency/QuotedCurrency).

Datatype: "BaseOneRate" on page 392

15.4.5.2 UnitCurrency <UnitCcy>

Presence: [0..1]

Definition: Currency in which the rate of exchange is expressed in a currency exchange. In the example 1GBP = xxxCUR, the unit currency is GBP.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 379

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.

15.4.5.3 QuotedCurrency <QtdCcy>

Presence: [0..1]

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

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 379

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.

15.4.6 NonDeliverableForwardConditions <NDFConds>

Presence: [0..1]

Definition: Specifies the conditions for a non deliverable opening or fixing confirmation.

NonDeliverableForwardConditions <NDFConds> contains the following **NonDeliverableForwardConditions1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OpeningIndicator <OpngInd>	[1..1]	Indicator		154
	OpeningFixingConditions <OpngFgxConds>	[1..1]			154
{Or	OpeningConditions <OpngConds>	[1..1]			155
	SettlementCurrency <SttlmCcy>	[1..1]	CodeSet	C1	155
	ValuationDate <ValtnDt>	[1..1]	Date		156
	SettlementRateSource <SttlmRateSrc>	[1..2]		C15	156
	RateSource <RateSrc>	[1..1]	Text		156
	Time <Tm>	[0..1]	Text		156
	CountryCode <CtryCd>	[0..1]	CodeSet	C4	156
	LocationCode <LctnCd>	[0..1]	Text		157
Or}	OpeningConfirmationReference <OpngConfRef>	[1..1]	Text		157

15.4.6.1 OpeningIndicator <OpngInd>

Presence: [1..1]

Definition: Specifies whether the instruction is an NDF opening or fixing.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 391):

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

15.4.6.2 OpeningFixingConditions <OpngFgxConds>

Presence: [1..1]

Definition: Specifies either the conditions for an NDF opening or an NDF fixing confirmation.

OpeningFixingConditions <OpngFvgConds> contains one of the following **NDFOpeningFixing1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	OpeningConditions <OpngConds>	[1..1]			155
	SettlementCurrency <SttlmCcy>	[1..1]	CodeSet	C1	155
	ValuationDate <ValtnDt>	[1..1]	Date		156
	SettlementRateSource <SttlmRateSrc>	[1..2]		C15	156
	RateSource <RateSrc>	[1..1]	Text		156
	Time <Tm>	[0..1]	Text		156
	CountryCode <CtryCd>	[0..1]	CodeSet	C4	156
	LocationCode <LctnCd>	[0..1]	Text		157
Or}	OpeningConfirmationReference <OpngConfRef>	[1..1]	Text		157

15.4.6.2.1 OpeningConditions <OpngConds>

Presence: [1..1]

Definition: Used to provide the opening information associated with an NDF trade.

OpeningConditions <OpngConds> contains the following **OpeningConditions1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementCurrency <SttlmCcy>	[1..1]	CodeSet	C1	155
	ValuationDate <ValtnDt>	[1..1]	Date		156
	SettlementRateSource <SttlmRateSrc>	[1..2]		C15	156
	RateSource <RateSrc>	[1..1]	Text		156
	Time <Tm>	[0..1]	Text		156
	CountryCode <CtryCd>	[0..1]	CodeSet	C4	156
	LocationCode <LctnCd>	[0..1]	Text		157

15.4.6.2.1.1 SettlementCurrency <SttlmCcy>

Presence: [1..1]

Definition: Specifies the settlement currency of the non deliverable trade.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 379

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.

15.4.6.2.1.2 ValuationDate <ValtnDt>

Presence: [1..1]

Definition: Specifies the valuation date for a non deliverable trade.

Datatype: "ISODate" on page 389

15.4.6.2.1.3 SettlementRateSource <SttlmRateSrc>

Presence: [1..2]

Definition: Specifies the rate source associated with the non deliverable trade.

Impacted by: C15 "TimeCountryLocationRule"

SettlementRateSource <SttlmRateSrc> contains the following **SettlementRateSource1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	RateSource <RateSrc>	[1..1]	Text		156
	Time <Tm>	[0..1]	Text		156
	CountryCode <CtryCd>	[0..1]	CodeSet	C4	156
	LocationCode <LctnCd>	[0..1]	Text		157

Constraints

- **TimeCountryLocationRule**

Time, Country and Location must be present together or not present at all.

15.4.6.2.1.3.1 RateSource <RateSrc>

Presence: [1..1]

Definition: Specifies the rate source for the non deliverable trade.

Datatype: "RateSourceText" on page 397

15.4.6.2.1.3.2 Time <Tm>

Presence: [0..1]

Definition: Specifies the time "HHMM" associated with the rate source.

Datatype: "Exact4NumericText" on page 393

15.4.6.2.1.3.3 CountryCode <CtryCd>

Presence: [0..1]

Definition: Specifies the country code for the quoted rate source.

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 381

Constraints• **Country**

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

15.4.6.2.1.3.4 LocationCode <LctnCd>

Presence: [0..1]

Definition: The location expressed as a 2 character code.

Datatype: "Exact2AlphaNumericText" on page 393

15.4.6.2.2 OpeningConfirmationReference <OpngConfRef>

Presence: [1..1]

Definition: Reference of the opening confirmation provided on an NDF fixing instruction to link back to the original NDF opening confirmation.

Datatype: "Max35Text" on page 396

**15.4.7 TradingSideSettlementInstructions
<TradgSdSttlmInstrs>**

Presence: [0..1]

Definition: Settlement instructions for the amounts received by the trading side.

TradingSideSettlementInstructions <TradgSdSttlmInstrs> contains the following **SettlementParties120** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryAgent <DlvryAgt>	[0..1]	±		157
	Intermediary <Intrmy>	[0..1]	±		158
	ReceivingAgent <RcvgAgt>	[1..1]	±		158
	BeneficiaryInstitution <BnfcryInstn>	[0..1]	±		158

15.4.7.1 DeliveryAgent <DlvryAgt>

Presence: [0..1]

Definition: Financial institution from which cash will be transferred.

DeliveryAgent <DlvryAgt> contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

15.4.7.2 Intermediary <Intrmy>*Presence:* [0..1]*Definition:* Party, within the settlement chain, between the delivery and receiving agents.**Intermediary <Intrmy>** contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

15.4.7.3 ReceivingAgent <RcvgAgt>*Presence:* [1..1]*Definition:* Financial institution where the payee will receive the funds.**ReceivingAgent <RcvgAgt>** contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

15.4.7.4 BeneficiaryInstitution <BnfcryInstn>*Presence:* [0..1]*Definition:* Ultimate institution that will receive the funds when different from the trading or counterparty side.**BeneficiaryInstitution <BnfcryInstn>** contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

**15.4.8 CounterpartySideSettlementInstructions
<CtrPtySdSttlmInstrs>***Presence:* [0..1]*Definition:* Settlement instructions for the amounts received by the counterparty.

CounterpartySideSettlementInstructions <CtrPtySdSttlmInstrs> contains the following **SettlementParties120** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryAgent <DlvryAgt>	[0..1]	±		159
	Intermediary <Intrmy>	[0..1]	±		159
	ReceivingAgent <RcvgAgt>	[1..1]	±		159
	BeneficiaryInstitution <BnfcryInstn>	[0..1]	±		160

15.4.8.1 DeliveryAgent <DlvryAgt>

Presence: [0..1]

Definition: Financial institution from which cash will be transferred.

DeliveryAgent <DlvryAgt> contains one of the following elements (see "[PartyIdentification242Choice](#)" on [page 363](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

15.4.8.2 Intermediary <Intrmy>

Presence: [0..1]

Definition: Party, within the settlement chain, between the delivery and receiving agents.

Intermediary <Intrmy> contains one of the following elements (see "[PartyIdentification242Choice](#)" on [page 363](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

15.4.8.3 ReceivingAgent <RcvgAgt>

Presence: [1..1]

Definition: Financial institution where the payee will receive the funds.

ReceivingAgent <RcvgAgt> contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

15.4.8.4 BeneficiaryInstitution <BnfcryInstn>

Presence: [0..1]

Definition: Ultimate institution that will receive the funds when different from the trading or counterparty side.

BeneficiaryInstitution <BnfcryInstn> contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

15.4.9 OptionalGeneralInformation <OptnlGnlInf>

Presence: [0..1]

Definition: Specifies whether the trade is a block or an individual trade. It also contains supplementary information such as free format information, broker's identification, dealing branches and references.

OptionalGeneralInformation <OptnlGnlInf> contains the following **GeneralInformation9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BlockIndicator <BlckInd>	[0..1]	Indicator		161
	RelatedTradeReference <RltdTradRef>	[0..1]	Text		161
	DealingMethod <DealgMtd>	[0..1]	CodeSet		162
	BrokerIdentification <Brkrld>	[0..1]	±		162
	CounterpartyReference <CtrPtyRef>	[0..1]	Text		162
	BrokersCommission <BrkrsComssn>	[0..1]	Amount	C1, C6	162
	SenderToReceiverInformation <SndrToRcvrInf>	[0..1]	Text		163
	DealingBranchTradingSide <DealgBrnchTradgSd>	[0..1]	±		163
	DealingBranchCounterpartySide <DealgBrnchCtrPtySd>	[0..1]	±		163
	ContactInformation <CtctInf>	[0..1]	±		163
	AgreementDetails <AgrmtDtls>	[0..1]			164
	AgreementCode <AgrmtCd>	[1..1]	Text		164
	Date <Dt>	[0..1]	Date		164
	Version <Vrsn>	[0..1]	Text		164
	DefinitionsYear <DefnsYr>	[0..1]	Year		164
	BrokersReference <BrkrsRef>	[0..1]	Text		165
	PaymentClearingCentre <PmtClrCentr>	[0..1]	CodeSet	C4	165
	CalculationAgent <ClctnAgt>	[0..1]			165
{Or	Code <Cd>	[1..1]	CodeSet		165
Or}	Proprietary <Prtry>	[1..1]	Text		165

15.4.9.1 BlockIndicator <BlckInd>

Presence: [0..1]

Definition: Indicates whether the trade is a block or single trade.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 391):

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

15.4.9.2 RelatedTradeReference <RltdTradRef>

Presence: [0..1]

Definition: Reference to a preceding transaction, for example, an option or swap.

Datatype: "Max35Text" on page 396

15.4.9.3 DealingMethod <DealgMtd>

Presence: [0..1]

Definition: Method used by the trading parties to negotiate and/or execute a deal.

Datatype: "Trading1MethodCode" on page 388

CodeName	Name	Definition
ELEC	Electronic	Trade executed through an electronic trading system.
PHON	Phone	Trade executed over the phone.
BROK	Broker	Trade executed through a broker.

15.4.9.4 BrokerIdentification <BrkrId>

Presence: [0..1]

Definition: Specifies the broker which arranged the deal between the trading side and the counterparty side or, when two money brokers are involved, between the trading side and the other money broker.

BrokerIdentification <BrkrId> contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

15.4.9.5 CounterpartyReference <CtrPtyRef>

Presence: [0..1]

Definition: Counterparty's reference for the trade.

Datatype: "Max35Text" on page 396

15.4.9.6 BrokersCommission <BrkrsComssn>

Presence: [0..1]

Definition: Brokerage fee for a broker confirmation.

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

Datatype: "ActiveCurrencyAndAmount" on page 377

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.

15.4.9.7 SenderToReceiverInformation <SndrToRcvrInf>

Presence: [0..1]

Definition: Specifies additional information for the receiver and applies to the whole message.

Datatype: "Max210Text" on page 395

15.4.9.8 DealingBranchTradingSide <DealgBrnchTradgSd>

Presence: [0..1]

Definition: Specifies the branch at the trading side with which the deal was done.

DealingBranchTradingSide <DealgBrnchTradgSd> contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

15.4.9.9 DealingBranchCounterpartySide <DealgBrnchCtrPtySd>

Presence: [0..1]

Definition: Specifies the branch at the counterparty side with which the deal was done.

DealingBranchCounterpartySide <DealgBrnchCtrPtySd> contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

15.4.9.10 ContactInformation <CtctInf>

Presence: [0..1]

Definition: Specifies the name and/or electronic address of the receiver of the message who may be contacted for any queries concerning this trade.

ContactInformation <CtctInf> contains the following elements (see "[ContactInformation1](#)" on page 358 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[0..1]	Text		358
	FaxNumber <FaxNb>	[0..1]	Text		358
	TelephoneNumber <TelNb>	[0..1]	Text		358
	EmailAddress <EmailAdr>	[0..1]	Text		358

15.4.9.11 AgreementDetails <AgrmtDtls>

Presence: [0..1]

Definition: Specifies the type, date and version of the agreement used in a trade.

AgreementDetails <AgrmtDtls> contains the following **AgreementConditions1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreementCode <AgrmtCd>	[1..1]	Text		164
	Date <Dt>	[0..1]	Date		164
	Version <Vrsn>	[0..1]	Text		164

15.4.9.11.1 AgreementCode <AgrmtCd>

Presence: [1..1]

Definition: Specifies the type of agreement.

Datatype: "[Max6AlphaText](#)" on page 397

15.4.9.11.2 Date <Dt>

Presence: [0..1]

Definition: Specifies the date of the agreement.

Datatype: "[ISODate](#)" on page 389

15.4.9.11.3 Version <Vrsn>

Presence: [0..1]

Definition: Specifies the version of the agreement.

Datatype: "[Exact4NumericText](#)" on page 393

15.4.9.12 DefinitionsYear <DefsYr>

Presence: [0..1]

Definition: Specifies the year of definitions of the agreement.

Datatype: "[ISOYear](#)" on page 398

15.4.9.13 BrokersReference <BrkrsRef>

Presence: [0..1]

Definition: Specifies a reference applied to the trade instruction by a broker.

Datatype: "Max35Text" on page 396

15.4.9.14 PaymentClearingCentre <PmtClrCentr>

Presence: [0..1]

Definition: Specifies the place of clearing for offshore currency trades.

Usage: Used to designate the clearing centre for offshore currency trades. It must not be used for trades that settle onshore.

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 381

Constraints**• Country**

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

15.4.9.15 CalculationAgent <ClctnAgt>

Presence: [0..1]

Definition: Specifies the party that will act as calculation agent for a cash-settled trade.

CalculationAgent <ClctnAgt> contains one of the following **CalculationAgent1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		165
Or}	Proprietary <Prtry>	[1..1]	Text		165

15.4.9.15.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the party that will act as calculation agent, as published in an external calculation agent code set.

Datatype: "ExternalCalculationAgent1Code" on page 382

15.4.9.15.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the party that will act as calculation agent, in a free-text form.

Datatype: "Max35Text" on page 396

15.4.10 RegulatoryReporting <RgltryRptg>

Presence: [0..1]

Definition: Information that is to be provided to trade repositories in the context of the regulatory standards around over-the-counter (OTC) derivatives, central counterparties and trade repositories.

RegulatoryReporting <RgltryRptg> contains the following **RegulatoryReporting8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingSideTransactionReporting <TradgSdTxRptg>	[0..*]			168
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		169
	ReportingParty <RptgPty>	[0..1]	±		169
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>	[0..*]			169
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		170
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		170
	CounterpartySideTransactionReporting <CtrPtySdTxRptg>	[0..*]			170
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		170
	ReportingParty <RptgPty>	[0..1]	±		170
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>	[0..*]			171
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		171
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		171
	CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>	[0..1]	±		171
	ClearingBroker <ClrBrkr>	[0..1]	±		172
	ClearingExceptionParty <ClrXcptnPty>	[0..1]	±		172
	ClearingBrokerIdentification <ClrBrkrld>	[0..1]			172
	SideIndicator <SdInd>	[1..1]	CodeSet		173
	ClearingBrokerIdentification <ClrBrkrld>	[1..1]	Text		173
	ClearingThresholdIndicator <ClrThrshldInd>	[0..1]	Indicator		173
	ClearedProductIdentification <ClrdPdctld>	[0..1]	Text		173
	ProductIdentifier <Pdctldr>	[0..1]			173
{Or	UnderlyingProductIdentifier <UndrlygPdctldr>	[1..1]	CodeSet		174
Or}	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		174
	AllocationIndicator <AllcnInd>	[0..1]	CodeSet		174
	CollateralisationIndicator <CollstnInd>	[0..1]	CodeSet		174
	ExecutionVenue <ExctnVn>	[0..1]	Text		175
	ExecutionTimestamp <ExctnTmstmp>	[0..1]	±		175
	NonStandardFlag <NonStdFlg>	[0..1]	Indicator		175
	LinkSwapIdentification <LkSwpld>	[0..1]	Text		175

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>	[0..1]	Indicator		175
	CollateralPortfolioIndicator <CollPrflInd>	[0..1]	Indicator		176
	CollateralPortfolioCode <CollPrflCd>	[0..1]	Text		176
	PortfolioCompressionIndicator <PrflCmprssnInd>	[0..1]	Indicator		176
	CorporateSectorIndicator <CorpSctrInd>	[0..1]	CodeSet		176
	TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>	[0..1]	Indicator		177
	IntragroupTradeIndicator <NtrgrpTradInd>	[0..1]	Indicator		177
	CommercialOrTreasuryFinancingIndicator <ComrcOrTrsrFincInd>	[0..1]	Indicator		177
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C7, C8, C10, C11, C12	178
	ConfirmationDateAndTimestamp <ConfDtAndTmstmp>	[0..1]	DateTime		179
	ClearingTimestamp <ClrTmstmp>	[0..1]	Time		179
	CommissionsAndFees <ComssnsAndFees>	[0..*]			179
	Type <Tp>	[1..1]			179
{Or	Code <Cd>	[1..1]	CodeSet		180
Or}	Proprietary <Prtry>	[1..1]	Text		182
	AmountOrRate <AmtOrRate>	[1..1]			182
{Or	Amount <Amt>	[1..1]	Amount	C1, C6	183
Or}	Rate <Rate>	[1..1]	Rate		183
	Sign <Sgn>	[0..1]	Indicator		183
	AdditionalReportingInformation <AddtlRptgInf>	[0..1]	Text		183

15.4.10.1 TradingSideTransactionReporting <TradgSdTxRptg>

Presence: [0..*]

Definition: Regulatory transaction reporting information from the Trading Side party.

TradingSideTransactionReporting <TradgSdTxRptg> contains the following **TradingSideTransactionReporting3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		169
	ReportingParty <RptgPty>	[0..1]	±		169
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>	[0..*]			169
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		170
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		170

15.4.10.1.1 ReportingJurisdiction <RptgJursdctn>

Presence: [0..1]

Definition: Specifies the supervisory party to which the trade needs to be reported.

Datatype: "Max35Text" on page 396

15.4.10.1.2 ReportingParty <RptgPty>

Presence: [0..1]

Definition: Identifies the party that is responsible for reporting the trade to the trade repository.

ReportingParty <RptgPty> contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

15.4.10.1.3 TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>

Presence: [0..*]

Definition: Specifies the unique transaction identifier (UTI) to be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction over its life. This identifier can also be known as the Unique Swap Identifier (USI). This is the UTI from the Trading Side party.

TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr> contains the following **UniqueTransactionIdentifier3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		170
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		170

15.4.10.1.3.1 UniqueTransactionIdentifier <UnqTxldr>

Presence: [1..1]

Definition: Unique transaction identifier will be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction during its lifetime. This identifier can also be known as the Unique Swap Identifier (USI).

Datatype: "UTIdentifier" on page 391

15.4.10.1.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxldr>

Presence: [0..*]

Definition: Prior unique transaction identifier specifies the previous unique transaction identifier (UTI) that was created at the time the transaction was executed. This identifier can also be known as the Prior Unique Swap Identifier (PUSI).

Datatype: "UTIdentifier" on page 391

15.4.10.2 CounterpartySideTransactionReporting <CtrPtySdTxRptg>

Presence: [0..*]

Definition: Regulatory transaction reporting information from the Counterparty Side party.

CounterpartySideTransactionReporting <CtrPtySdTxRptg> contains the following **CounterpartySideTransactionReporting3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		170
	ReportingParty <RptgPty>	[0..1]	±		170
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>	[0..*]			171
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		171
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		171

15.4.10.2.1 ReportingJurisdiction <RptgJursdctn>

Presence: [0..1]

Definition: Specifies the supervisory party to which the trade needs to be reported.

Datatype: "Max35Text" on page 396

15.4.10.2.2 ReportingParty <RptgPty>

Presence: [0..1]

Definition: Identifies the party that is responsible for reporting the trade to the trade repository.

ReportingParty <RptgPty> contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

15.4.10.2.3 CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>

Presence: [0..*]

Definition: Specifies the unique transaction identifier (UTI) to be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction over its life. This identifier can also be known as the Unique Swap Identifier (USI). This is the UTI from the Counterparty Side party.

CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr> contains the following **UniqueTransactionIdentifier3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		171
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		171

15.4.10.2.3.1 UniqueTransactionIdentifier <UnqTxldr>

Presence: [1..1]

Definition: Unique transaction identifier will be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction during its lifetime. This identifier can also be known as the Unique Swap Identifier (USI).

Datatype: "[UTIIIdentifier](#)" on page 391

15.4.10.2.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxldr>

Presence: [0..*]

Definition: Prior unique transaction identifier specifies the previous unique transaction identifier (UTI) that was created at the time the transaction was executed. This identifier can also be known as the Prior Unique Swap Identifier (PUSI).

Datatype: "[UTIIIdentifier](#)" on page 391

15.4.10.3 CentralCounterpartyClearingHouse <CtrIctrPtyClrHs>

Presence: [0..1]

Definition: Identifies an agency or separate corporation of a futures exchange responsible for settling and

clearing trades, collecting and maintaining margins, regulating delivery and reporting trade data. This can also be known as a Central Counterparty (CCP).

CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs> contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

15.4.10.4 ClearingBroker <ClrBrkr>

Presence: [0..1]

Definition: Identifies the party that is a member of the clearing house and that acts as a liaison between the investor and the Central Counterparty (CCP).

ClearingBroker <ClrBrkr> contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

15.4.10.5 ClearingExceptionParty <ClrXcptnPty>

Presence: [0..1]

Definition: Identifies the party that is exempt from a clearing obligation.

ClearingExceptionParty <ClrXcptnPty> contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

15.4.10.6 ClearingBrokerIdentification <ClrBrkrId>

Presence: [0..1]

Definition: Specifies the reference number assigned by the clearing broker. A distinction can be made between the reference for the Central Counterparty (CCP) leg and the reference for the client leg of the transaction.

ClearingBrokerIdentification <ClrBrkrld> contains the following **ClearingBrokerIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SideIndicator <SdInd>	[1..1]	CodeSet		173
	ClearingBrokerIdentification <ClrBrkrld>	[1..1]	Text		173

15.4.10.6.1 SideIndicator <SdInd>

Presence: [1..1]

Definition: Distinguishes the client leg from the central counterparty (CCP) leg in the clearing broker identification.

Datatype: "SideIndicator1Code" on page 386

CodeName	Name	Definition
CCPL	CCPLeg	Clearing broker identification is for the Central Counterparty (CCP) leg.
CLNT	ClientLeg	Clearing broker identification is for the client leg.

15.4.10.6.2 ClearingBrokerIdentification <ClrBrkrld>

Presence: [1..1]

Definition: Specifies the identification assigned to the clearing broker.

Datatype: "Max35Text" on page 396

15.4.10.7 ClearingThresholdIndicator <ClrThrshldInd>

Presence: [0..1]

Definition: Specifies whether the contract is above or below the clearing threshold. Where No indicates the contract is below the clearing threshold and Yes indicates the contract is above the clearing threshold.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 391):

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

15.4.10.8 ClearedProductIdentification <ClrdPdctld>

Presence: [0..1]

Definition: Specifies the reference number assigned by the Central Counterparty (CCP).

Datatype: "Max35Text" on page 396

15.4.10.9 ProductIdentifier <Pdctldr>

Presence: [0..1]

Definition: Specifies the underlying product or unique product identifier.

ProductIdentifier <Pdctldr> contains one of the following **ProductIdentifier3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	UnderlyingProductIdentifier <UndrlygPdctldr>	[1..1]	CodeSet		174
Or}	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		174

15.4.10.9.1 UnderlyingProductIdentifier <UndrlygPdctldr>

Presence: [1..1]

Definition: Specifies the underlying product type.

Datatype: "UnderlyingProductIdentifier1Code" on page 388

CodeName	Name	Definition
FORW	ForeignExchangeForward	Underlying product type of the transaction is a Foreign Exchange Forward.
NDFO	ForeignExchangeNonDeliverableForward	Underlying product type of the transaction is a Foreign Exchange Non Deliverable Forward.
SPOT	ForeignExchangeSpot	Underlying product type of the transaction is Foreign Exchange Spot.
SWAP	ForeignExchangeSWAP	Underlying product type of the transaction is a Foreign Exchange SWAP.

15.4.10.9.2 UniqueProductIdentifier <UnqPdctldr>

Presence: [1..1]

Definition: Specifies the unique product identifier as an ISO 4914 identifier.

Datatype: "Max12Text" on page 394

15.4.10.10 AllocationIndicator <AllcnInd>

Presence: [0..1]

Definition: Specifies whether the trade is a pre-allocation or a post-allocation trade, or whether the trade is unallocated.

Datatype: "AllocationIndicator1Code" on page 380

CodeName	Name	Definition
POST	Post-allocation	Trade is a post-allocation trade.
PREA	Pre-allocation	Trade is a pre-allocation trade.
UNAL	Unallocated	Trade is unallocated.

15.4.10.11 CollateralisationIndicator <CollstnInd>

Presence: [0..1]

Definition: Specifies whether the transaction is collateralised.

Datatype: "CollateralisationIndicator1Code" on page 380

CodeName	Name	Definition
FULL	FullyCollateralised	Transaction is fully collateralised.
ONEW	OneWayCollateralised	Transaction is one-way collateralised.
PART	PartiallyCollateralised	Transaction is partially collateralised.
UNCO	Uncollateralised	Transaction is uncollateralised.

15.4.10.12 ExecutionVenue <ExctnVn>

Presence: [0..1]

Definition: Specifies the trading venue of the transaction.

Datatype: "Max35Text" on page 396

15.4.10.13 ExecutionTimestamp <ExctnTmstmp>

Presence: [0..1]

Definition: Specifies the date and time of the execution of the transaction in Coordinated Universal Time (UTC).

ExecutionTimestamp <ExctnTmstmp> contains one of the following elements (see "DateAndDateTime2Choice" on page 355 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		355
Or}	DateTime <DtTm>	[1..1]	DateTime		355

15.4.10.14 NonStandardFlag <NonStdFlg>

Presence: [0..1]

Definition: Specifies whether the reportable transaction has one or more additional terms or provisions, other than those listed in the required real-time data fields, that materially affects the price of the reportable transaction.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 391):

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

15.4.10.15 LinkSwapIdentification <LkSwpld>

Presence: [0..1]

Definition: Specifies the common reference or correlation identification for a swap transaction where the near and far leg are confirmed separately.

Datatype: "Exact42Text" on page 393

15.4.10.16 FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>

Presence: [0..1]

Definition: Specifies the financial nature of the reporting counterparty.

Datatype: One of the following values must be used (see ["YesNoIndicator"](#) on page 391):

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

15.4.10.17 CollateralPortfolioIndicator <CollPrftlInd>

Presence: [0..1]

Definition: Specifies if the collateral is posted on a portfolio basis.

Datatype: One of the following values must be used (see ["YesNoIndicator"](#) on page 391):

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

15.4.10.18 CollateralPortfolioCode <CollPrftlCd>

Presence: [0..1]

Definition: Identifies the portfolio code to which the trade belongs if the collateral is posted on a portfolio basis (and not trade by trade).

Datatype: ["Max10Text"](#) on page 394

15.4.10.19 PortfolioCompressionIndicator <PrftlCmprssnInd>

Presence: [0..1]

Definition: Indicates if the trade results from portfolio compression.

Datatype: One of the following values must be used (see ["YesNoIndicator"](#) on page 391):

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

15.4.10.20 CorporateSectorIndicator <CorpSctrInd>

Presence: [0..1]

Definition: Specifies the corporate sector of the counterparty.

Datatype: ["CorporateSectorIdentifier1Code"](#) on page 380

CodeName	Name	Definition
L	AlternativeInvestmentFund	Alternative investment fund managed by an Alternative Investment Fund Manager (AIFM) authorised or registered in accordance with European Securities and Markets Authority (ESMA) Directive 2011/61/EU.
A	Assurance	Assurance undertaking authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2002/83/EC.
C	CreditInstitution	Credit Institution authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2006/48/EC.

CodeName	Name	Definition
I	Insurance	Insurance undertaking in accordance with European Securities and Markets Authority (ESMA) Directive 73/239/EEC.
F	InvestmentFirm	Investment firm in accordance with European Securities and Markets Authority (ESMA) Directive 2004/39/EC.
O	OccupationalRetirementProvision	Institution for occupational retirement provision within the meaning of Article 6(a) of European Securities and Markets Authority (ESMA) Directive 2003/41/EC.
R	Reinsurance	Reinsurance undertaking authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2005/68/EC.
U	UCITS	Undertakings for Collective Investment in Transferable Securities (UCITS) and its management company, authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2009/95/EC.

15.4.10.21 TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>

Presence: [0..1]

Definition: Specifies whether the counterparty has entered into a trade with a non-European Economic Area (EEA) counterparty that is not subject to the reporting obligation.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 391):

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

15.4.10.22 IntragroupTradeIndicator <NtrgrpTradInd>

Presence: [0..1]

Definition: Indicate if a reported trade falls under the definition of intragroup transaction, as defined by European Securities and Markets Authority (ESMA) in the Technical Standards.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 391):

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

15.4.10.23 CommercialOrTreasuryFinancingIndicator <ComrcIOrTrsrFincgInd>

Presence: [0..1]

Definition: Specifies whether the contract is objectively measurable as directly linked to the non-financial counterparty's commercial or treasury financing activity.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 391):

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

15.4.10.24 FinancialInstrumentIdentification <FinInstrmId>

Presence: [0..1]

Definition: Identification of a security, as assigned under a formal or proprietary identification scheme.

Impacted by: [C7 "DescriptionPresenceRule"](#), [C8 "DescriptionUsageRule"](#), [C10 "ISINGuideline"](#), [C11 "ISINPresenceRule"](#), [C12 "OtherIdentificationPresenceRule"](#)

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see ["SecurityIdentification19"](#) on page 355 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		356
	OtherIdentification <OthrlId>	[0..*]			356
	Identification <Id>	[1..1]	Text		357
	Suffix <Sfx>	[0..1]	Text		357
	Type <Tp>	[1..1]	±		357
	Description <Desc>	[0..1]	Text		357

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

15.4.10.25 ConfirmationDateAndTimestamp <ConfDtAndTmstmp>

Presence: [0..1]

Definition: Specifies the date and time of the confirmation of the trade in Universal Time Coordinated (UTC).

Datatype: "ISODatetime" on page 389

15.4.10.26 ClearingTimestamp <ClrTmstmp>

Presence: [0..1]

Definition: Specifies the time at which the Central Counterparty (CCP) has legally taken on the clearing of the trade in Universal Time Coordinated (UTC).

Datatype: "ISOTime" on page 398

15.4.10.27 CommissionsAndFees <ComssnsAndFees>

Presence: [0..*]

Definition: Provides the commission and fee type and amount or rate.

CommissionsAndFees <ComssnsAndFees> contains the following **FXCommissionOrFee1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			179
{Or	Code <Cd>	[1..1]	CodeSet		180
Or}	Proprietary <Prtry>	[1..1]	Text		182
	AmountOrRate <AmtOrRate>	[1..1]			182
{Or	Amount <Amt>	[1..1]	Amount	C1, C6	183
Or}	Rate <Rate>	[1..1]	Rate		183
	Sign <Sgn>	[0..1]	Indicator		183

15.4.10.27.1 Type <Tp>

Presence: [1..1]

Definition: Type of the commission or fee.

Type <Tp> contains one of the following **FXAmountType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		180
Or}	Proprietary <Prtry>	[1..1]	Text		182

15.4.10.27.1.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies a commission or fee type.*Datatype:* "FXAmountType1Code" on page 383

CodeName	Name	Definition
ZWIS	Zwischengewinn	Zwischengewinn.
WITH	WithholdingTax	Tax is on income deducted at source, which the paying agent is legally obliged to deduct from its payments of interest on deposits and other proceeds of a financial instrument.
VATA	ValueAddedTax	Tax is a value added tax.
TRAN	TransferTax	Tax levied on a transfer.
TRAX	TransactionTax	Tax levied on a transaction.
STEX	StockExchangeTax	Tax collected by a stock exchange.
STAM	StampDuty	Tax is on certain documents and transactions.
OTHR	OtherAmount	Another type of commission or fees.
COUN	NationalFederalTax	Tax is a country, national, or federal tax that is usually charged by the custodian.
LOCL	LocalTax	Tax that is charged by a local settlement system or local jurisdiction.
LOCO	LocalBrokerCommission	Local broker's commission amount.
LYDT	GermanLocalTax4	Local tax (Ertrag Besizanteilig) yield liable for interest down payment tax.
LOTE	GermanLocalTax3	Local tax (Zinstopf) offset interest per unit against tax exempt amount (variation to offset interest per unit in relation to tax exempt amount).
LIDT	GermanLocalTax2	Local tax (ZAS pflichtige Zinsen) - interest liable for interest down payment tax (proportion of gross interest per unit/ interim profits that is not covered by the credit in the interest pool).
EXEC	ExecutingBrokerCommission	Executing broker's commission amount.
EUTR	EUTaxRetention	Tax withheld at source in the framework of the European Directive on taxation of savings in the form of interest payments.
EQUL	Equalisation	Investor's subscription amount that is held by the fund in order to pay incentive / performance fees at the end of the fiscal year.
COAX	ConsumptionTax	Tax that is levied on goods and services purchased by customers, and is added to the retail price.
AKTI	Aktiengewinn	Share-related profit. This is a tax specific to the German market. The share-related-profit gives the fund the

CodeName	Name	Definition
		opportunity to pass on to the institutional investor redeeming fund units certain tax-free income from equity. The calculation method is based on the old Investment Tax Act (Investmentsteuergesetz).
ERFE	EarlyRedemptionFeeAmount	Early redemption fees.
ENTF	EntranceFees	Entrance fees amount
MARG	MarginAmount	Margin amount related commissions and fees.
MACO	MatchingOrConfirmationFees	Fee charged for matching and/or confirmation.
ANTO	NetGainLoss	Amount representing the difference between the cost and the current price of a security. In the context of securities settlement, it is the amount paid or received when the instructions are netted or paired off.
CREB	RebateBonification	Rebate or bonification fees or commission amount.
SPCN	SpecialConcessions	Fees, drawdown, or other reduction from or in addition to the deal price.
SUBS	Subscription	Subscription interest.
TOTL	Total	Total amount of all commissions or fees
DEAL	TradeDealAmount	Trade deal amount fees.
ACRU	AccruedInterest	Amount of interest earned on a debt, such as a bond, but not yet collected.
BAKL	BackLoadFee	Amount paid by investors when selling mutual fund shares.
CHAR	ChargesAndFees	Amount of money that cannot be categorised by another qualifier.
CBCH	CorrespondentBankCharge	Charge of the correspondent bank for transferring money.
LADT	GermanLocalTax1	Local tax (ZAS Anrechnungsbetrag) subject to interest down payment tax (proportion of interest liable for interest down payment tax/interim profit that is not covered by the tax exempt amount).
DSCA	DiscountAmount	Aggregate amount of discount.
HDGE	HedgingCost	Amount due and payable to a hedge counterparty under a hedge agreement during the relevant period.
ISDI	IssueDiscountAllowance	Amount of money defined as a discount on a new issue or on a tranche of an existing issue.
LEVY	PaymentLevyTax	Tax levied on a payment.

CodeName	Name	Definition
OCMT	OriginalCurrencyAmount	Posting/settlement amount in its original currency when conversion from/into another currency has occurred.
PRMA	PremiumAmount	Difference between the amount of money of the first leg and the amount of the second leg of the transaction.
OTMG	OnTopMargin	Amount is an on top margin.
REGF	RegulatoryFees	Amount of money charged by a regulatory authority, for example, Securities and Exchange fees.
REMU	RemunerationAmount	Amount of any other remuneration received or to be received by the broker in connection with the transaction.
RESU	ResultingAmount	Counter value of a foreign exchange conversion.
SAMG	SalesMargin	Financial metric used to assess a firm's financial health by revealing the proportion of money left over from revenues after accounting for the cost of goods sold. Gross profit margin serves as the source for paying additional expenses and future savings.
SETT	SettlementAmount	Amount of all settled transactions.
SHIP	ShippingCharge	Charge for shipping, including the insurance of securities.
ACCA	AccruedCapitalisation	Amount of unpaid interest (on bonds which have defaulted and have subsequently restructured), which is capitalized and added to the original principal amount of the bond.
PRDF	DifferenceInPrice	Difference between the deal price and another reference price.
REFD	ExpectedRefund	Amount of the expected refund.
PRWI	PartialRedemptionWithholdingAmount	Amount retained by a fund and paid out later at a time decided by the fund.
RSCH	ResearchFee	Charge or commission paid by the investor to a distributor/intermediary or other service provider for the provision of financial research.

15.4.10.27.1.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Specifies a commission or fee types, as a proprietary code.*Datatype:* "Max35Text" on page 396**15.4.10.27.2 AmountOrRate <AmtOrRate>***Presence:* [1..1]

Definition: Amount or rate of the commissions and fees.

AmountOrRate <AmtOrRate> contains one of the following **AmountOrRate4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Amount <Amt>	[1..1]	Amount	C1, C6	183
Or}	Rate <Rate>	[1..1]	Rate		183

15.4.10.27.2.1 Amount <Amt>

Presence: [1..1]

Definition: Specifies the actual amount.

Impacted by: [C1 "ActiveCurrency"](#), [C6 "CurrencyAmount"](#)

Datatype: ["ActiveCurrencyAndAmount"](#) on page 377

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.

15.4.10.27.2.2 Rate <Rate>

Presence: [1..1]

Definition: Specifies the rate (percentage) which is used to calculate the amount.

Datatype: ["BaseOneRate"](#) on page 392

15.4.10.27.3 Sign <Sgn>

Presence: [0..1]

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

Usage: when absent, it means that amount value is 0 or positive.

Datatype: One of the following values must be used (see ["PlusOrMinusIndicator"](#) on page 391):

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

15.4.10.28 AdditionalReportingInformation <AddtlRptgInf>

Presence: [0..1]

Definition: Specifies additional information that might be required by the regulator.

Datatype: "Max210Text" on page 395

15.4.11 PostTradeEvent <PstTradEvt>

Presence: [0..1]

Definition: Information relating to post-trade lifecycle events.

PostTradeEvent <PstTradEvt> contains the following **PostTradeEvent1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			184
{Or	Code <Cd>	[1..1]	CodeSet		184
Or}	Proprietary <Prtry>	[1..1]	Text		184
	OriginalReference <OrgnlRef>	[1..1]	Text		185
	UnderlyingLiabilityReference <UndrlygLbiltyRef>	[0..1]	Text		185
	ProfitOrLossSettlementDate <PrftOrLossStlmDt>	[0..1]	Date		185
	ProfitOrLoss <PrftOrLoss>	[0..1]			185
	Amount <Amt>	[1..1]	Amount	C1, C6	185
	Sign <Sgn>	[0..1]	Indicator		186
	OutstandingSettlementAmount <OutsdngStlmAmt>	[0..1]	Amount	C2, C5	186

15.4.11.1 Type <Tp>

Presence: [1..1]

Definition: Specifies the type of post trade event.

Type <Tp> contains one of the following **PostTradeEventType2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		184
Or}	Proprietary <Prtry>	[1..1]	Text		184

15.4.11.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the type of post trade event, as published in an external post trade event code set.

Datatype: "ExternalPostTradeEventType1Code" on page 383

15.4.11.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the type of post trade event, in a free-text form.

Datatype: "Max35Text" on page 396

15.4.11.2 OriginalReference <OrgnlRef>

Presence: [1..1]

Definition: Provides the original trade reference.

Datatype: "Max35Text" on page 396

15.4.11.3 UnderlyingLiabilityReference <UndrlygLbiltyRef>

Presence: [0..1]

Definition: Related underlying liability, for example a commercial trade.

Datatype: "Max35Text" on page 396

15.4.11.4 ProfitOrLossSettlementDate <PrftOrLossSttlmDt>

Presence: [0..1]

Definition: Date on which any profit or loss arising from the post-trade event will be settled.

Datatype: "ISODate" on page 389

15.4.11.5 ProfitOrLoss <PrftOrLoss>

Presence: [0..1]

Definition: Amount of profit or loss that is to be settled, after any adjustments have taken place.

ProfitOrLoss <PrftOrLoss> contains the following **ProfitAndLossAmount2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C6	185
	Sign <Sgn>	[0..1]	Indicator		186

15.4.11.5.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of profit or loss.

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

Datatype: "ActiveCurrencyAndAmount" on page 377

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.

15.4.11.5.2 Sign <Sgn>

Presence: [0..1]

Definition: Indicates that the value is positive or negative.

Datatype: One of the following values must be used (see "[PlusOrMinusIndicator](#)" on page 391):

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

15.4.11.6 OutstandingSettlementAmount <OutsdngSttlmAmt>

Presence: [0..1]

Definition: Amount that remains to be settled, in the specified currency if a trade is partially delivered early or partially unwound.

Impacted by: [C2 "ActiveOrHistoricCurrency"](#), [C5 "CurrencyAmount"](#)

Datatype: ["ActiveOrHistoricCurrencyAndAmount"](#) on page 378

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.

15.4.12 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: [C14 "SupplementaryDataRule"](#)

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 360 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		360
	Envelope <Envlp>	[1..1]	(External Schema)		360

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 fxtr.016.001.06 ForeignExchangeTradeInstructionCancellationV06

16.1 MessageDefinition Functionality

Scope

The ForeignExchangeTradeInstructionCancellation message is sent by a participant to a central settlement system to notify the cancellation of the foreign exchange trade previously confirmed by the sender.

Usage

The ForeignExchangeTradeInstructionCancellation message is sent from a participant to a central settlement system to advise of the cancellation of a previously sent notification. The "Related Reference" must be used to link it to the previous notification.

Outline

The ForeignExchangeTradeInstructionCancellationV06 MessageDefinition is composed of 12 MessageBuildingBlocks:

- A. TradeInformation
General information related to the trade.
- B. TradingSideIdentification
Party(ies) on the trading side of the trade.
- C. CounterpartySideIdentification
Party(ies) on the counterparty side of the trade.
- D. AgreedRate
Exchange rate as agreed by the traders.
- E. NonDeliverableForwardConditions
Specifies the conditions for a non deliverable opening or fixing confirmation.
- F. TradingSideSettlementInstructions
Settlement instructions for the amounts received by the trading side.
- G. CounterpartySideSettlementInstructions
Settlement instructions for the amounts received by the counterparty.
- H. OptionalGeneralInformation
Specifies whether the trade is a block or an individual trade. It also contains supplementary information such as free format information, broker's identification, dealing branches and references.

I. TradeAmounts

Amounts of the trade.

J. RegulatoryReporting

Information that is to be provided to trade repositories in the context of the regulatory standards around over-the-counter (OTC) derivatives, central counterparties and trade repositories.

K. PostTradeEvent

Information relating to post-trade lifecycle events.

L. SupplementaryData

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

16.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FXTradInstrCxl>	[1..1]			
	TradeInformation <TradInf>	[1..1]			195
	TradeDate <TradDt>	[1..1]	Date		195
	OriginatorReference <OrgtrRef>	[1..1]	Text		196
	MatchingSystemReference <MtchgSysRef>	[1..1]			196
{Or	MatchingSystemUniqueReference <MtchgSysUnqRef>	[1..1]	Text		196
Or}	RelatedReference <RltdRef>	[1..1]	Text		196
	CommonReference <CmonRef>	[0..1]	Text		196
	AmendOrCancelReason <AmdOrCclRsn>	[0..1]	Text		196
	OperationType <OprTp>	[0..1]	Text		196
	OperationScope <OprScp>	[0..1]	Text		197
	ProductType <PdctTp>	[0..1]	Text		197
	SettlementSessionIdentifier <StlmSsnldr>	[0..1]	Text		197
	PaymentVersusPaymentIndicator <PmtVrssPmtInd>	[0..1]	Indicator		197
	TradingSideIdentification <TradgSdld>	[1..1]			197
	SubmittingParty <SubmitgPty>	[1..1]	±		198
	TradeParty <TradPty>	[0..1]	±		198
	FundIdentification <Fndld>	[0..*]			198
	FundIdentification <Fndld>	[1..1]	±		199
	AccountIdentificationWithCustodian <AcctldWthCtdn>	[0..1]	Text		199
	CustodianIdentification <Ctdnld>	[0..1]	±		199
	CounterpartySideIdentification <CtrPtySdld>	[1..1]			199
	SubmittingParty <SubmitgPty>	[1..1]	±		200
	TradeParty <TradPty>	[0..1]	±		200
	FundIdentification <Fndld>	[0..*]			200
	FundIdentification <Fndld>	[1..1]	±		201
	AccountIdentificationWithCustodian <AcctldWthCtdn>	[0..1]	Text		201
	CustodianIdentification <Ctdnld>	[0..1]	±		201
	AgreedRate <AgrdRate>	[0..1]			201
	ExchangeRate <XchgRate>	[1..1]	Rate		202

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[0..1]	CodeSet	C1	202
	QuotedCurrency <QtdCcy>	[0..1]	CodeSet	C1	202
	NonDeliverableForwardConditions <NDFConds>	[0..1]			203
	OpeningIndicator <OpngInd>	[1..1]	Indicator		203
	OpeningFixingConditions <OpngFxdConds>	[1..1]			203
{Or	OpeningConditions <OpngConds>	[1..1]			204
	SettlementCurrency <SttlmCcy>	[1..1]	CodeSet	C1	204
	ValuationDate <ValtnDt>	[1..1]	Date		205
	SettlementRateSource <SttlmRateSrc>	[1..2]		C15	205
	RateSource <RateSrc>	[1..1]	Text		205
	Time <Tm>	[0..1]	Text		205
	CountryCode <CtryCd>	[0..1]	CodeSet	C4	205
	LocationCode <LctnCd>	[0..1]	Text		206
Or}	OpeningConfirmationReference <OpngConfRef>	[1..1]	Text		206
	TradingSideSettlementInstructions <TradgSdSttlmInstrs>	[0..1]			206
	DeliveryAgent <DlvryAgt>	[0..1]	±		206
	Intermediary <Intrmy>	[0..1]	±		207
	ReceivingAgent <RcvgAgt>	[1..1]	±		207
	BeneficiaryInstitution <BnfcryInstn>	[0..1]	±		207
	CounterpartySideSettlementInstructions <CtrPtySdSttlmInstrs>	[0..1]			207
	DeliveryAgent <DlvryAgt>	[0..1]	±		208
	Intermediary <Intrmy>	[0..1]	±		208
	ReceivingAgent <RcvgAgt>	[1..1]	±		208
	BeneficiaryInstitution <BnfcryInstn>	[0..1]	±		209
	OptionalGeneralInformation <OptnlGnlInf>	[0..1]			209
	BlockIndicator <BlckInd>	[0..1]	Indicator		210
	RelatedTradeReference <RltdTradRef>	[0..1]	Text		210
	DealingMethod <DealgMtd>	[0..1]	CodeSet		211
	BrokerIdentification <Brkrld>	[0..1]	±		211
	CounterpartyReference <CtrPtyRef>	[0..1]	Text		211
	BrokersCommission <BrkrsComssn>	[0..1]	Amount	C1, C5	211

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SenderToReceiverInformation <SndrToRcvrInf>	[0..1]	Text		212
	DealingBranchTradingSide <DealgBrnchTradgSd>	[0..1]	±		212
	DealingBranchCounterpartySide <DealgBrnchCtrPtySd>	[0..1]	±		212
	ContactInformation <CtctlInf>	[0..1]	±		212
	AgreementDetails <AgrmtDtls>	[0..1]			213
	AgreementCode <AgrmtCd>	[1..1]	Text		213
	Date <Dt>	[0..1]	Date		213
	Version <Vrsn>	[0..1]	Text		213
	DefinitionsYear <DfnsYr>	[0..1]	Year		213
	BrokersReference <BrkrsRef>	[0..1]	Text		214
	PaymentClearingCentre <PmtClrCentr>	[0..1]	CodeSet	C4	214
	CalculationAgent <ClctnAgt>	[0..1]			214
{Or	Code <Cd>	[1..1]	CodeSet		214
Or}	Proprietary <Prtry>	[1..1]	Text		214
	TradeAmounts <TradAmts>	[1..1]			215
	TradingSideBuyAmount <TradgSdBuyAmt>	[1..1]			215
{Or	Amount <Amt>	[1..1]	Amount	C2, C6	215
Or}	DigitalTokenAmount <DgtlTknAmt>	[1..1]		C9	216
	Identifier <Idr>	[0..1]	IdentifierSet		216
	Unit <Unit>	[1..1]	Quantity		216
	Description <Desc>	[0..1]	Text		217
	TradingSideSellAmount <TradgSdSellAmt>	[1..1]			217
{Or	Amount <Amt>	[1..1]	Amount	C2, C6	217
Or}	DigitalTokenAmount <DgtlTknAmt>	[1..1]		C9	217
	Identifier <Idr>	[0..1]	IdentifierSet		218
	Unit <Unit>	[1..1]	Quantity		218
	Description <Desc>	[0..1]	Text		218
	SettlementDate <SttlmDt>	[1..1]	Date		218
	RegulatoryReporting <RgltryRptg>	[0..1]			218
	TradingSideTransactionReporting <TradgSdTxRptg>	[0..*]			220
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		221

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingParty <RptgPty>	[0..1]	±		221
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>	[0..*]			221
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		222
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		222
	CounterpartySideTransactionReporting <CtrPtySdTxRptg>	[0..*]			222
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		222
	ReportingParty <RptgPty>	[0..1]	±		222
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>	[0..*]			223
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		223
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		223
	CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>	[0..1]	±		223
	ClearingBroker <ClrBrkr>	[0..1]	±		224
	ClearingExceptionParty <ClrXcptnPty>	[0..1]	±		224
	ClearingBrokerIdentification <ClrBrkrld>	[0..1]			224
	SideIndicator <SdInd>	[1..1]	CodeSet		225
	ClearingBrokerIdentification <ClrBrkrld>	[1..1]	Text		225
	ClearingThresholdIndicator <ClrThrshldInd>	[0..1]	Indicator		225
	ClearedProductIdentification <ClrdPdctld>	[0..1]	Text		225
	ProductIdentifier <Pdctldr>	[0..1]			225
{Or	UnderlyingProductIdentifier <UndrlygPdctldr>	[1..1]	CodeSet		226
Or}	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		226
	AllocationIndicator <AllcnInd>	[0..1]	CodeSet		226
	CollateralisationIndicator <CollstnInd>	[0..1]	CodeSet		226
	ExecutionVenue <ExctnVn>	[0..1]	Text		227
	ExecutionTimestamp <ExctnTmstmp>	[0..1]	±		227
	NonStandardFlag <NonStdFlg>	[0..1]	Indicator		227
	LinkSwapIdentification <LkSwpld>	[0..1]	Text		227
	FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>	[0..1]	Indicator		227
	CollateralPortfolioIndicator <CollPrftlInd>	[0..1]	Indicator		228
	CollateralPortfolioCode <CollPrftlCd>	[0..1]	Text		228

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	PortfolioCompressionIndicator <PrftlCmprssnInd>	[0..1]	Indicator		228
	CorporateSectorIndicator <CorpSctrInd>	[0..1]	CodeSet		228
	TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>	[0..1]	Indicator		229
	IntragroupTradeIndicator <NtrgrpTradInd>	[0..1]	Indicator		229
	CommercialOrTreasuryFinancingIndicator <ComrcIOrTrsrFincglInd>	[0..1]	Indicator		229
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C7, C8, C10, C11, C12	230
	ConfirmationDateAndTimestamp <ConfDtAndTmstmp>	[0..1]	DateTime		231
	ClearingTimestamp <ClrTmstmp>	[0..1]	Time		231
	CommissionsAndFees <ComssnsAndFees>	[0..*]			231
	Type <Tp>	[1..1]			231
{Or	Code <Cd>	[1..1]	CodeSet		232
Or}	Proprietary <Prtry>	[1..1]	Text		234
	AmountOrRate <AmtOrRate>	[1..1]			234
{Or	Amount <Amt>	[1..1]	Amount	C1, C5	235
Or}	Rate <Rate>	[1..1]	Rate		235
	Sign <Sgn>	[0..1]	Indicator		235
	AdditionalReportingInformation <AddtlRptgInf>	[0..1]	Text		235
	PostTradeEvent <PstTradEvt>	[0..1]			236
	Type <Tp>	[1..1]			236
{Or	Code <Cd>	[1..1]	CodeSet		236
Or}	Proprietary <Prtry>	[1..1]	Text		236
	OriginalReference <OrgnlRef>	[1..1]	Text		237
	UnderlyingLiabilityReference <UndrlygLblyRef>	[0..1]	Text		237
	ProfitOrLossSettlementDate <PrftOrLossSttlmDt>	[0..1]	Date		237
	ProfitOrLoss <PrftOrLoss>	[0..1]			237
	Amount <Amt>	[1..1]	Amount	C1, C5	237
	Sign <Sgn>	[0..1]	Indicator		238
	OutstandingSettlementAmount <OutsdngSttlmAmt>	[0..1]	Amount	C2, C6	238
	SupplementaryData <SplmtryData>	[0..*]	±	C14	238

16.3 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 CurrencyAmount

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

Note: The decimal separator is a dot.

C7 DescriptionPresenceRule

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

C8 DescriptionUsageRule

Description must be used alone as the last resort.

C9 IdentifierOrDescriptionRule

Identifier must be present or Description must be present.

C10 ISINGuideline

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

C11 ISINPresenceRule

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

C12 OtherIdentificationPresenceRule

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

C13 PartyNameOrLEIRule

PartyName must be present or LegalEntityIdentifier must be present.

C14 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.

C15 TimeCountryLocationRule

Time, Country and Location must be present together or not present at all.

16.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

16.4.1 TradeInformation <TradInf>

Presence: [1..1]

Definition: General information related to the trade.

TradeInformation <TradInf> contains the following **TradeAgreement15** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[1..1]	Date		195
	OriginatorReference <OrgtrRef>	[1..1]	Text		196
	MatchingSystemReference <MtchgSysRef>	[1..1]			196
{Or	MatchingSystemUniqueReference <MtchgSysUnqRef>	[1..1]	Text		196
Or}	RelatedReference <RltdRef>	[1..1]	Text		196
	CommonReference <CmonRef>	[0..1]	Text		196
	AmendOrCancelReason <AmdOrCclRsn>	[0..1]	Text		196
	OperationType <OprTp>	[0..1]	Text		196
	OperationScope <OprScp>	[0..1]	Text		197
	ProductType <PdctTp>	[0..1]	Text		197
	SettlementSessionIdentifier <SttlmSsnldr>	[0..1]	Text		197
	PaymentVersusPaymentIndicator <PmtVrssPmtInd>	[0..1]	Indicator		197

16.4.1.1 TradeDate <TradDt>

Presence: [1..1]

Definition: Date on which the trading parties agreed to amend or cancel the trade.

Datatype: "ISODate" on page 389

16.4.1.2 OriginatorReference <OrgtrRef>

Presence: [1..1]

Definition: Reference of the present instruction assigned by the party issuing the message. This reference must be unique amongst all messages of same type sent by the same party.

Datatype: "Max35Text" on page 396

16.4.1.3 MatchingSystemReference <MtchgSysRef>

Presence: [1..1]

Definition: Identification of a matching system reference by a choice between a matching system unique identification or the related reference.

MatchingSystemReference <MtchgSysRef> contains one of the following **MatchingSystemReference1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MatchingSystemUniqueReference <MtchgSysUnqRef>	[1..1]	Text		196
Or}	RelatedReference <RltdRef>	[1..1]	Text		196

16.4.1.3.1 MatchingSystemUniqueReference <MtchgSysUnqRef>

Presence: [1..1]

Definition: Reference to the unique system identification assigned to the trade by the central matching system.

Datatype: "Max35Text" on page 396

16.4.1.3.2 RelatedReference <RltdRef>

Presence: [1..1]

Definition: Refers to the identification of a previous event in the life of a trade which is amended or cancelled.

Datatype: "Max35Text" on page 396

16.4.1.4 CommonReference <CmonRef>

Presence: [0..1]

Definition: Reference common to both parties of the trade.

Datatype: "Max35Text" on page 396

16.4.1.5 AmendOrCancelReason <AmdOrCclRsn>

Presence: [0..1]

Definition: Describes the reason for the cancellation or the amendment.

Datatype: "Max35Text" on page 396

16.4.1.6 OperationType <OprTp>

Presence: [0..1]

Definition: Specifies the type of underlying transaction, for example cancellation (CANC).

Datatype: "Max4Text" on page 396

16.4.1.7 OperationScope <OprScp>

Presence: [0..1]

Definition: Specifies the business role between the submitter and the trade party, for example Agent (AGNT).

Datatype: "Max4Text" on page 396

16.4.1.8 ProductType <PdctTp>

Presence: [0..1]

Definition: Specifies the product for which the status of the confirmation is reported.

Datatype: "Max35Text" on page 396

16.4.1.9 SettlementSessionIdentifier <StlmSsnldr>

Presence: [0..1]

Definition: To indicate the requested CLS settlement session that the related trade is part of.

Datatype: "Exact4AlphaNumericText" on page 393

16.4.1.10 PaymentVersusPaymentIndicator <PmtVrssPmtInd>

Presence: [0..1]

Definition: Specifies if the FX transaction is PVP settlement. Payment versus payment (PvP) settlement arrangement allows for two currencies in a foreign exchange (FX) contract to exchange simultaneously on a central settlement platform to eliminate the settlement risk. To apply PVP, the two parties in the FX contract need to have a pre-agreement with the central settlement platform, for example, USD/MYR FX deals require both parties to have an agreement to settle via HK Interbank Clearing Ltd settlement platform.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 391):

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

16.4.2 TradingSideIdentification <TradgSdld>

Presence: [1..1]

Definition: Party(ies) on the trading side of the trade.

TradingSideIdentification <TradgSdld> contains the following **TradePartyIdentification8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubmittingParty <SubmitgPty>	[1..1]	±		198
	TradeParty <TradPty>	[0..1]	±		198
	FundIdentification <Fndld>	[0..*]			198
	FundIdentification <Fndld>	[1..1]	±		199
	AccountIdentificationWithCustodian <AcctldWthCtdn>	[0..1]	Text		199
	CustodianIdentification <Ctdnld>	[0..1]	±		199

16.4.2.1 SubmittingParty <SubmitgPty>

Presence: [1..1]

Definition: Party that submits the foreign exchange trade to the matching system or to the settlement system or to the counterparty.

SubmittingParty <SubmitgPty> contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <Ptyld>	[1..1]	±	C11	364

16.4.2.2 TradeParty <TradPty>

Presence: [0..1]

Definition: Party that originated the foreign exchange trade. This party may be the same as the submitting party.

TradeParty <TradPty> contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <Ptyld>	[1..1]	±	C11	364

16.4.2.3 FundIdentification <Fndld>

Presence: [0..*]

Definition: Identifies the fund that is one of the parties in the foreign exchange trade.

FundIdentification <FndId> contains the following **FundIdentification5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FundIdentification <FndId>	[1..1]	±		199
	AccountIdentificationWithCustodian <AcctIdWthCtdn>	[0..1]	Text		199
	CustodianIdentification <CtdnId>	[0..1]	±		199

16.4.2.3.1 FundIdentification <FndId>

Presence: [1..1]

Definition: Identification of the investment fund.

FundIdentification <FndId> contains the following elements (see "[PartyIdentification60](#)" on page 365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FundIdentification <FndId>	[1..1]	Text		365
	NameAndAddress <NmAndAdr>	[0..1]	±		365
	LegalEntityIdentifier <LglnNttyldr>	[0..1]	IdentifierSet		366

16.4.2.3.2 AccountIdentificationWithCustodian <AcctIdWthCtdn>

Presence: [0..1]

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

Datatype: "[Max35Text](#)" on page 396

16.4.2.3.3 CustodianIdentification <CtdnId>

Presence: [0..1]

Definition: Identification of the custodian which services the account of the fund.

CustodianIdentification <CtdnId> contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

16.4.3 CounterpartySideIdentification <CtrPtySdId>

Presence: [1..1]

Definition: Party(ies) on the counterparty side of the trade.

CounterpartySideIdentification <CtrPtySdld> contains the following **TradePartyIdentification8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubmittingParty <SubmitgPty>	[1..1]	±		200
	TradeParty <TradPty>	[0..1]	±		200
	FundIdentification <Fndld>	[0..*]			200
	FundIdentification <Fndld>	[1..1]	±		201
	AccountIdentificationWithCustodian <AcctldWthCtdn>	[0..1]	Text		201
	CustodianIdentification <Ctdnld>	[0..1]	±		201

16.4.3.1 SubmittingParty <SubmitgPty>

Presence: [1..1]

Definition: Party that submits the foreign exchange trade to the matching system or to the settlement system or to the counterparty.

SubmittingParty <SubmitgPty> contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <Ptyld>	[1..1]	±	C11	364

16.4.3.2 TradeParty <TradPty>

Presence: [0..1]

Definition: Party that originated the foreign exchange trade. This party may be the same as the submitting party.

TradeParty <TradPty> contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <Ptyld>	[1..1]	±	C11	364

16.4.3.3 FundIdentification <Fndld>

Presence: [0..*]

Definition: Identifies the fund that is one of the parties in the foreign exchange trade.

FundIdentification <FndId> contains the following **FundIdentification5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FundIdentification <FndId>	[1..1]	±		201
	AccountIdentificationWithCustodian <AcctIdWthCtdn>	[0..1]	Text		201
	CustodianIdentification <CtdnId>	[0..1]	±		201

16.4.3.3.1 FundIdentification <FndId>

Presence: [1..1]

Definition: Identification of the investment fund.

FundIdentification <FndId> contains the following elements (see "[PartyIdentification60](#)" on page 365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FundIdentification <FndId>	[1..1]	Text		365
	NameAndAddress <NmAndAdr>	[0..1]	±		365
	LegalEntityIdentifier <LglnNtyldr>	[0..1]	IdentifierSet		366

16.4.3.3.2 AccountIdentificationWithCustodian <AcctIdWthCtdn>

Presence: [0..1]

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

Datatype: "[Max35Text](#)" on page 396

16.4.3.3.3 CustodianIdentification <CtdnId>

Presence: [0..1]

Definition: Identification of the custodian which services the account of the fund.

CustodianIdentification <CtdnId> contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <Ptyldr>	[1..1]	±	C11	364

16.4.4 AgreedRate <AgrdRate>

Presence: [0..1]

Definition: Exchange rate as agreed by the traders.

AgreedRate <AgrdRate> contains the following **AgreedRate3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExchangeRate <XchgRate>	[1..1]	Rate		202
	UnitCurrency <UnitCcy>	[0..1]	CodeSet	C1	202
	QuotedCurrency <QtdCcy>	[0..1]	CodeSet	C1	202

16.4.4.1 ExchangeRate <XchgRate>

Presence: [1..1]

Definition: The value of one currency expressed in relation to another currency. ExchangeRate expresses the ratio between UnitCurrency and QuotedCurrency (ExchangeRate = UnitCurrency/QuotedCurrency).

Datatype: "BaseOneRate" on page 392

16.4.4.2 UnitCurrency <UnitCcy>

Presence: [0..1]

Definition: Currency in which the rate of exchange is expressed in a currency exchange. In the example 1GBP = xxxCUR, the unit currency is GBP.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 379

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.

16.4.4.3 QuotedCurrency <QtdCcy>

Presence: [0..1]

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

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 379

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.

16.4.5 NonDeliverableForwardConditions <NDFConds>

Presence: [0..1]

Definition: Specifies the conditions for a non deliverable opening or fixing confirmation.

NonDeliverableForwardConditions <NDFConds> contains the following **NonDeliverableForwardConditions1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OpeningIndicator <OpngInd>	[1..1]	Indicator		203
	OpeningFixingConditions <OpngFgxConds>	[1..1]			203
{Or	OpeningConditions <OpngConds>	[1..1]			204
	SettlementCurrency <SttlmCcy>	[1..1]	CodeSet	C1	204
	ValuationDate <ValtnDt>	[1..1]	Date		205
	SettlementRateSource <SttlmRateSrc>	[1..2]		C15	205
	RateSource <RateSrc>	[1..1]	Text		205
	Time <Tm>	[0..1]	Text		205
	CountryCode <CtryCd>	[0..1]	CodeSet	C4	205
	LocationCode <LctnCd>	[0..1]	Text		206
Or}	OpeningConfirmationReference <OpngConfRef>	[1..1]	Text		206

16.4.5.1 OpeningIndicator <OpngInd>

Presence: [1..1]

Definition: Specifies whether the instruction is an NDF opening or fixing.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 391):

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

16.4.5.2 OpeningFixingConditions <OpngFgxConds>

Presence: [1..1]

Definition: Specifies either the conditions for an NDF opening or an NDF fixing confirmation.

OpeningFixingConditions <OpngFvgConds> contains one of the following **NDFOpeningFixing1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	OpeningConditions <OpngConds>	[1..1]			204
	SettlementCurrency <SttlmCcy>	[1..1]	CodeSet	C1	204
	ValuationDate <ValtnDt>	[1..1]	Date		205
	SettlementRateSource <SttlmRateSrc>	[1..2]		C15	205
	RateSource <RateSrc>	[1..1]	Text		205
	Time <Tm>	[0..1]	Text		205
	CountryCode <CtryCd>	[0..1]	CodeSet	C4	205
	LocationCode <LctnCd>	[0..1]	Text		206
Or}	OpeningConfirmationReference <OpngConfRef>	[1..1]	Text		206

16.4.5.2.1 OpeningConditions <OpngConds>

Presence: [1..1]

Definition: Used to provide the opening information associated with an NDF trade.

OpeningConditions <OpngConds> contains the following **OpeningConditions1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementCurrency <SttlmCcy>	[1..1]	CodeSet	C1	204
	ValuationDate <ValtnDt>	[1..1]	Date		205
	SettlementRateSource <SttlmRateSrc>	[1..2]		C15	205
	RateSource <RateSrc>	[1..1]	Text		205
	Time <Tm>	[0..1]	Text		205
	CountryCode <CtryCd>	[0..1]	CodeSet	C4	205
	LocationCode <LctnCd>	[0..1]	Text		206

16.4.5.2.1.1 SettlementCurrency <SttlmCcy>

Presence: [1..1]

Definition: Specifies the settlement currency of the non deliverable trade.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 379

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.

16.4.5.2.1.2 ValuationDate <ValtnDt>

Presence: [1..1]

Definition: Specifies the valuation date for a non deliverable trade.

Datatype: "ISODate" on page 389

16.4.5.2.1.3 SettlementRateSource <SttlmRateSrc>

Presence: [1..2]

Definition: Specifies the rate source associated with the non deliverable trade.

Impacted by: C15 "TimeCountryLocationRule"

SettlementRateSource <SttlmRateSrc> contains the following **SettlementRateSource1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	RateSource <RateSrc>	[1..1]	Text		205
	Time <Tm>	[0..1]	Text		205
	CountryCode <CtryCd>	[0..1]	CodeSet	C4	205
	LocationCode <LctnCd>	[0..1]	Text		206

Constraints

- **TimeCountryLocationRule**

Time, Country and Location must be present together or not present at all.

16.4.5.2.1.3.1 RateSource <RateSrc>

Presence: [1..1]

Definition: Specifies the rate source for the non deliverable trade.

Datatype: "RateSourceText" on page 397

16.4.5.2.1.3.2 Time <Tm>

Presence: [0..1]

Definition: Specifies the time "HHMM" associated with the rate source.

Datatype: "Exact4NumericText" on page 393

16.4.5.2.1.3.3 CountryCode <CtryCd>

Presence: [0..1]

Definition: Specifies the country code for the quoted rate source.

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 381

Constraints• **Country**

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

16.4.5.2.1.3.4 LocationCode <LctnCd>

Presence: [0..1]

Definition: The location expressed as a 2 character code.

Datatype: "Exact2AlphaNumericText" on page 393

16.4.5.2.2 OpeningConfirmationReference <OpngConfRef>

Presence: [1..1]

Definition: Reference of the opening confirmation provided on an NDF fixing instruction to link back to the original NDF opening confirmation.

Datatype: "Max35Text" on page 396

**16.4.6 TradingSideSettlementInstructions
<TradgSdSttlmInstrs>**

Presence: [0..1]

Definition: Settlement instructions for the amounts received by the trading side.

TradingSideSettlementInstructions <TradgSdSttlmInstrs> contains the following **SettlementParties120** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryAgent <DlvryAgt>	[0..1]	±		206
	Intermediary <Intrmy>	[0..1]	±		207
	ReceivingAgent <RcvgAgt>	[1..1]	±		207
	BeneficiaryInstitution <BnfcryInstn>	[0..1]	±		207

16.4.6.1 DeliveryAgent <DlvryAgt>

Presence: [0..1]

Definition: Financial institution from which cash will be transferred.

DeliveryAgent <DlvryAgt> contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

16.4.6.2 Intermediary <Intrmy>*Presence:* [0..1]*Definition:* Party, within the settlement chain, between the delivery and receiving agents.**Intermediary <Intrmy>** contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

16.4.6.3 ReceivingAgent <RcvgAgt>*Presence:* [1..1]*Definition:* Financial institution where the payee will receive the funds.**ReceivingAgent <RcvgAgt>** contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

16.4.6.4 BeneficiaryInstitution <BnfcryInstn>*Presence:* [0..1]*Definition:* Ultimate institution that will receive the funds when different from the trading or counterparty side.**BeneficiaryInstitution <BnfcryInstn>** contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

**16.4.7 CounterpartySideSettlementInstructions
<CtrPtySdSttlmInstrs>***Presence:* [0..1]*Definition:* Settlement instructions for the amounts received by the counterparty.

CounterpartySideSettlementInstructions <CtrPtySdSttlmInstrs> contains the following **SettlementParties120** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryAgent <DlvryAgt>	[0..1]	±		208
	Intermediary <Intrmy>	[0..1]	±		208
	ReceivingAgent <RcvgAgt>	[1..1]	±		208
	BeneficiaryInstitution <BnfcryInstn>	[0..1]	±		209

16.4.7.1 DeliveryAgent <DlvryAgt>

Presence: [0..1]

Definition: Financial institution from which cash will be transferred.

DeliveryAgent <DlvryAgt> contains one of the following elements (see "[PartyIdentification242Choice](#)" on [page 363](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

16.4.7.2 Intermediary <Intrmy>

Presence: [0..1]

Definition: Party, within the settlement chain, between the delivery and receiving agents.

Intermediary <Intrmy> contains one of the following elements (see "[PartyIdentification242Choice](#)" on [page 363](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

16.4.7.3 ReceivingAgent <RcvgAgt>

Presence: [1..1]

Definition: Financial institution where the payee will receive the funds.

ReceivingAgent <RcvgAgt> contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

16.4.7.4 BeneficiaryInstitution <BnfcryInstn>

Presence: [0..1]

Definition: Ultimate institution that will receive the funds when different from the trading or counterparty side.

BeneficiaryInstitution <BnfcryInstn> contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

16.4.8 OptionalGeneralInformation <OptnlGnlInf>

Presence: [0..1]

Definition: Specifies whether the trade is a block or an individual trade. It also contains supplementary information such as free format information, broker's identification, dealing branches and references.

OptionalGeneralInformation <OptnlGnlInf> contains the following **GeneralInformation9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BlockIndicator <BlckInd>	[0..1]	Indicator		210
	RelatedTradeReference <RltdTradRef>	[0..1]	Text		210
	DealingMethod <DealgMtd>	[0..1]	CodeSet		211
	BrokerIdentification <Brkrld>	[0..1]	±		211
	CounterpartyReference <CtrPtyRef>	[0..1]	Text		211
	BrokersCommission <BrkrsComssn>	[0..1]	Amount	C1, C5	211
	SenderToReceiverInformation <SndrToRcvrInf>	[0..1]	Text		212
	DealingBranchTradingSide <DealgBrnchTradgSd>	[0..1]	±		212
	DealingBranchCounterpartySide <DealgBrnchCtrPtySd>	[0..1]	±		212
	ContactInformation <CtctInf>	[0..1]	±		212
	AgreementDetails <AgrmtDtls>	[0..1]			213
	AgreementCode <AgrmtCd>	[1..1]	Text		213
	Date <Dt>	[0..1]	Date		213
	Version <Vrsn>	[0..1]	Text		213
	DefinitionsYear <DefnsYr>	[0..1]	Year		213
	BrokersReference <BrkrsRef>	[0..1]	Text		214
	PaymentClearingCentre <PmtClrCentr>	[0..1]	CodeSet	C4	214
	CalculationAgent <ClctnAgt>	[0..1]			214
{Or	Code <Cd>	[1..1]	CodeSet		214
Or}	Proprietary <Prtry>	[1..1]	Text		214

16.4.8.1 BlockIndicator <BlckInd>

Presence: [0..1]

Definition: Indicates whether the trade is a block or single trade.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 391):

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

16.4.8.2 RelatedTradeReference <RltdTradRef>

Presence: [0..1]

Definition: Reference to a preceding transaction, for example, an option or swap.

Datatype: "Max35Text" on page 396

16.4.8.3 DealingMethod <DealgMtd>

Presence: [0..1]

Definition: Method used by the trading parties to negotiate and/or execute a deal.

Datatype: "Trading1MethodCode" on page 388

CodeName	Name	Definition
ELEC	Electronic	Trade executed through an electronic trading system.
PHON	Phone	Trade executed over the phone.
BROK	Broker	Trade executed through a broker.

16.4.8.4 BrokerIdentification <BrkrId>

Presence: [0..1]

Definition: Specifies the broker which arranged the deal between the trading side and the counterparty side or, when two money brokers are involved, between the trading side and the other money broker.

BrokerIdentification <BrkrId> contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

16.4.8.5 CounterpartyReference <CtrPtyRef>

Presence: [0..1]

Definition: Counterparty's reference for the trade.

Datatype: "Max35Text" on page 396

16.4.8.6 BrokersCommission <BrkrsComssn>

Presence: [0..1]

Definition: Brokerage fee for a broker confirmation.

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

Datatype: "ActiveCurrencyAndAmount" on page 377

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.

16.4.8.7 SenderToReceiverInformation <SndrToRcvrInf>

Presence: [0..1]

Definition: Specifies additional information for the receiver and applies to the whole message.

Datatype: "Max210Text" on page 395

16.4.8.8 DealingBranchTradingSide <DealgBrnchTradgSd>

Presence: [0..1]

Definition: Specifies the branch at the trading side with which the deal was done.

DealingBranchTradingSide <DealgBrnchTradgSd> contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

16.4.8.9 DealingBranchCounterpartySide <DealgBrnchCtrPtySd>

Presence: [0..1]

Definition: Specifies the branch at the counterparty side with which the deal was done.

DealingBranchCounterpartySide <DealgBrnchCtrPtySd> contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

16.4.8.10 ContactInformation <CtctInf>

Presence: [0..1]

Definition: Specifies the name and/or electronic address of the receiver of the message who may be contacted for any queries concerning this trade.

ContactInformation <CtctInf> contains the following elements (see "[ContactInformation1](#)" on page 358 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[0..1]	Text		358
	FaxNumber <FaxNb>	[0..1]	Text		358
	TelephoneNumber <TelNb>	[0..1]	Text		358
	EmailAddress <EmailAdr>	[0..1]	Text		358

16.4.8.11 AgreementDetails <AgrmtDtls>

Presence: [0..1]

Definition: Specifies the type, date and version of the agreement used in a trade.

AgreementDetails <AgrmtDtls> contains the following **AgreementConditions1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreementCode <AgrmtCd>	[1..1]	Text		213
	Date <Dt>	[0..1]	Date		213
	Version <Vrsn>	[0..1]	Text		213

16.4.8.11.1 AgreementCode <AgrmtCd>

Presence: [1..1]

Definition: Specifies the type of agreement.

Datatype: "[Max6AlphaText](#)" on page 397

16.4.8.11.2 Date <Dt>

Presence: [0..1]

Definition: Specifies the date of the agreement.

Datatype: "[ISODate](#)" on page 389

16.4.8.11.3 Version <Vrsn>

Presence: [0..1]

Definition: Specifies the version of the agreement.

Datatype: "[Exact4NumericText](#)" on page 393

16.4.8.12 DefinitionsYear <DefsYr>

Presence: [0..1]

Definition: Specifies the year of definitions of the agreement.

Datatype: "[ISOYear](#)" on page 398

16.4.8.13 BrokersReference <BrkrsRef>

Presence: [0..1]

Definition: Specifies a reference applied to the trade instruction by a broker.

Datatype: "Max35Text" on page 396

16.4.8.14 PaymentClearingCentre <PmtClrCentr>

Presence: [0..1]

Definition: Specifies the place of clearing for offshore currency trades.

Usage: Used to designate the clearing centre for offshore currency trades. It must not be used for trades that settle onshore.

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 381

Constraints

- **Country**

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

16.4.8.15 CalculationAgent <ClctnAgt>

Presence: [0..1]

Definition: Specifies the party that will act as calculation agent for a cash-settled trade.

CalculationAgent <ClctnAgt> contains one of the following **CalculationAgent1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		214
Or}	Proprietary <Prtry>	[1..1]	Text		214

16.4.8.15.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the party that will act as calculation agent, as published in an external calculation agent code set.

Datatype: "ExternalCalculationAgent1Code" on page 382

16.4.8.15.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the party that will act as calculation agent, in a free-text form.

Datatype: "Max35Text" on page 396

16.4.9 TradeAmounts <TradAmts>

Presence: [1..1]

Definition: Amounts of the trade.

TradeAmounts <TradAmts> contains the following **AmountsAndValueDate8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingSideBuyAmount <TradgSdBuyAmt>	[1..1]			215
{Or	Amount <Amt>	[1..1]	Amount	C2, C6	215
Or}	DigitalTokenAmount <DgtlTknAmt>	[1..1]		C9	216
	Identifier <Idr>	[0..1]	IdentifierSet		216
	Unit <Unit>	[1..1]	Quantity		216
	Description <Desc>	[0..1]	Text		217
	TradingSideSellAmount <TradgSdSellAmt>	[1..1]			217
{Or	Amount <Amt>	[1..1]	Amount	C2, C6	217
Or}	DigitalTokenAmount <DgtlTknAmt>	[1..1]		C9	217
	Identifier <Idr>	[0..1]	IdentifierSet		218
	Unit <Unit>	[1..1]	Quantity		218
	Description <Desc>	[0..1]	Text		218
	SettlementDate <SttlmDt>	[1..1]	Date		218

16.4.9.1 TradingSideBuyAmount <TradgSdBuyAmt>

Presence: [1..1]

Definition: Currency and amount bought in a foreign exchange trade.

TradingSideBuyAmount <TradgSdBuyAmt> contains one of the following **CurrencyOrDigitalTokenAmount2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Amount <Amt>	[1..1]	Amount	C2, C6	215
Or}	DigitalTokenAmount <DgtlTknAmt>	[1..1]		C9	216
	Identifier <Idr>	[0..1]	IdentifierSet		216
	Unit <Unit>	[1..1]	Quantity		216
	Description <Desc>	[0..1]	Text		217

16.4.9.1.1 Amount <Amt>

Presence: [1..1]

Definition: Amount specified as an ISO currency (ISO 4217).

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 378

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.

16.4.9.1.2 DigitalTokenAmount <DgtlTknAmt>

Presence: [1..1]

Definition: Amount specified as a non-ISO currency (ISO 4217).

Impacted by: C9 "IdentifierOrDescriptionRule"

DigitalTokenAmount <DgtlTknAmt> contains the following **DigitalTokenAmount3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identifier <Idr>	[0..1]	IdentifierSet		216
	Unit <Unit>	[1..1]	Quantity		216
	Description <Desc>	[0..1]	Text		217

Constraints

- **IdentifierOrDescriptionRule**

Identifier must be present or Description must be present.

```
Following Must be True
  /Identifier Must be present
Or   /Description Must be present
```

16.4.9.1.2.1 Identifier <Idr>

Presence: [0..1]

Definition: Specifies the digital token identifier (DTI).

Datatype: "DTI2024Identifier" on page 390

16.4.9.1.2.2 Unit <Unit>

Presence: [1..1]

Definition: Quantity of digital tokens expressed as a number, for example, a number of blockchain tokens.

Datatype: "Max30DecimalNumber" on page 392

16.4.9.1.2.3 Description <Desc>

Presence: [0..1]

Definition: Provides a description of the digital token identifier.

Datatype: "Max30Text" on page 395

16.4.9.2 TradingSideSellAmount <TradgSdSellAmt>

Presence: [1..1]

Definition: Currency and amount sold in a foreign exchange trade.

TradingSideSellAmount <TradgSdSellAmt> contains one of the following **CurrencyOrDigitalTokenAmount2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Amount <Amt>	[1..1]	Amount	C2, C6	217
Or}	DigitalTokenAmount <DgtITknAmt>	[1..1]		C9	217
	Identifier <Idr>	[0..1]	IdentifierSet		218
	Unit <Unit>	[1..1]	Quantity		218
	Description <Desc>	[0..1]	Text		218

16.4.9.2.1 Amount <Amt>

Presence: [1..1]

Definition: Amount specified as an ISO currency (ISO 4217).

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 378

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.

16.4.9.2.2 DigitalTokenAmount <DgtITknAmt>

Presence: [1..1]

Definition: Amount specified as a non-ISO currency (ISO 4217).

Impacted by: C9 "IdentifierOrDescriptionRule"

DigitalTokenAmount <DgtlTknAmt> contains the following **DigitalTokenAmount3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identifier <Idr>	[0..1]	IdentifierSet		218
	Unit <Unit>	[1..1]	Quantity		218
	Description <Desc>	[0..1]	Text		218

Constraints

- **IdentifierOrDescriptionRule**

Identifier must be present or Description must be present.

Following Must be True
 /Identifier Must be present
 Or /Description Must be present

16.4.9.2.2.1 Identifier <Idr>

Presence: [0..1]

Definition: Specifies the digital token identifier (DTI).

Datatype: "DTI2024Identifier" on page 390

16.4.9.2.2.2 Unit <Unit>

Presence: [1..1]

Definition: Quantity of digital tokens expressed as a number, for example, a number of blockchain tokens.

Datatype: "Max30DecimalNumber" on page 392

16.4.9.2.2.3 Description <Desc>

Presence: [0..1]

Definition: Provides a description of the digital token identifier.

Datatype: "Max30Text" on page 395

16.4.9.3 SettlementDate <StlmDt>

Presence: [1..1]

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

Datatype: "ISODate" on page 389

16.4.10 RegulatoryReporting <RgltryRptg>

Presence: [0..1]

Definition: Information that is to be provided to trade repositories in the context of the regulatory standards around over-the-counter (OTC) derivatives, central counterparties and trade repositories.

RegulatoryReporting <RgltryRptg> contains the following **RegulatoryReporting8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingSideTransactionReporting <TradgSdTxRptg>	[0..*]			220
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		221
	ReportingParty <RptgPty>	[0..1]	±		221
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>	[0..*]			221
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		222
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		222
	CounterpartySideTransactionReporting <CtrPtySdTxRptg>	[0..*]			222
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		222
	ReportingParty <RptgPty>	[0..1]	±		222
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>	[0..*]			223
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		223
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		223
	CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>	[0..1]	±		223
	ClearingBroker <ClrBrkr>	[0..1]	±		224
	ClearingExceptionParty <ClrXcptnPty>	[0..1]	±		224
	ClearingBrokerIdentification <ClrBrkrld>	[0..1]			224
	SideIndicator <SdInd>	[1..1]	CodeSet		225
	ClearingBrokerIdentification <ClrBrkrld>	[1..1]	Text		225
	ClearingThresholdIndicator <ClrThrshldInd>	[0..1]	Indicator		225
	ClearedProductIdentification <ClrdPdctld>	[0..1]	Text		225
	ProductIdentifier <Pdctldr>	[0..1]			225
{Or	UnderlyingProductIdentifier <UndrlygPdctldr>	[1..1]	CodeSet		226
Or}	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		226
	AllocationIndicator <AllcnInd>	[0..1]	CodeSet		226
	CollateralisationIndicator <CollstnInd>	[0..1]	CodeSet		226
	ExecutionVenue <ExctnVn>	[0..1]	Text		227
	ExecutionTimestamp <ExctnTmstmp>	[0..1]	±		227
	NonStandardFlag <NonStdFlg>	[0..1]	Indicator		227
	LinkSwapIdentification <LkSwpld>	[0..1]	Text		227

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>	[0..1]	Indicator		227
	CollateralPortfolioIndicator <CollPrflInd>	[0..1]	Indicator		228
	CollateralPortfolioCode <CollPrflCd>	[0..1]	Text		228
	PortfolioCompressionIndicator <PrflCmprssnInd>	[0..1]	Indicator		228
	CorporateSectorIndicator <CorpSctrInd>	[0..1]	CodeSet		228
	TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>	[0..1]	Indicator		229
	IntragroupTradeIndicator <NtrgrpTradInd>	[0..1]	Indicator		229
	CommercialOrTreasuryFinancingIndicator <ComrcIOrTrsrFincInd>	[0..1]	Indicator		229
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C7, C8, C10, C11, C12	230
	ConfirmationDateAndTimestamp <ConfDtAndTmstmp>	[0..1]	DateTime		231
	ClearingTimestamp <ClrTmstmp>	[0..1]	Time		231
	CommissionsAndFees <ComssnsAndFees>	[0..*]			231
	Type <Tp>	[1..1]			231
{Or	Code <Cd>	[1..1]	CodeSet		232
Or}	Proprietary <Prtry>	[1..1]	Text		234
	AmountOrRate <AmtOrRate>	[1..1]			234
{Or	Amount <Amt>	[1..1]	Amount	C1, C5	235
Or}	Rate <Rate>	[1..1]	Rate		235
	Sign <Sgn>	[0..1]	Indicator		235
	AdditionalReportingInformation <AddtlRptgInf>	[0..1]	Text		235

16.4.10.1 TradingSideTransactionReporting <TradgSdTxRptg>

Presence: [0..*]

Definition: Regulatory transaction reporting information from the Trading Side party.

TradingSideTransactionReporting <TradgSdTxRptg> contains the following **TradingSideTransactionReporting3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		221
	ReportingParty <RptgPty>	[0..1]	±		221
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>	[0..*]			221
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		222
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		222

16.4.10.1.1 ReportingJurisdiction <RptgJursdctn>

Presence: [0..1]

Definition: Specifies the supervisory party to which the trade needs to be reported.

Datatype: "Max35Text" on page 396

16.4.10.1.2 ReportingParty <RptgPty>

Presence: [0..1]

Definition: Identifies the party that is responsible for reporting the trade to the trade repository.

ReportingParty <RptgPty> contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

16.4.10.1.3 TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>

Presence: [0..*]

Definition: Specifies the unique transaction identifier (UTI) to be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction over its life. This identifier can also be known as the Unique Swap Identifier (USI). This is the UTI from the Trading Side party.

TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr> contains the following **UniqueTransactionIdentifier3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		222
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		222

16.4.10.1.3.1 UniqueTransactionIdentifier <UnqTxldr>

Presence: [1..1]

Definition: Unique transaction identifier will be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction during its lifetime. This identifier can also be known as the Unique Swap Identifier (USI).

Datatype: "UTIdentifier" on page 391

16.4.10.1.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxldr>

Presence: [0..*]

Definition: Prior unique transaction identifier specifies the previous unique transaction identifier (UTI) that was created at the time the transaction was executed. This identifier can also be known as the Prior Unique Swap Identifier (PUSI).

Datatype: "UTIdentifier" on page 391

16.4.10.2 CounterpartySideTransactionReporting <CtrPtySdTxRptg>

Presence: [0..*]

Definition: Regulatory transaction reporting information from the Counterparty Side party.

CounterpartySideTransactionReporting <CtrPtySdTxRptg> contains the following **CounterpartySideTransactionReporting3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		222
	ReportingParty <RptgPty>	[0..1]	±		222
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>	[0..*]			223
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		223
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		223

16.4.10.2.1 ReportingJurisdiction <RptgJursdctn>

Presence: [0..1]

Definition: Specifies the supervisory party to which the trade needs to be reported.

Datatype: "Max35Text" on page 396

16.4.10.2.2 ReportingParty <RptgPty>

Presence: [0..1]

Definition: Identifies the party that is responsible for reporting the trade to the trade repository.

ReportingParty <RptgPty> contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

16.4.10.2.3 CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>

Presence: [0..*]

Definition: Specifies the unique transaction identifier (UTI) to be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction over its life. This identifier can also be known as the Unique Swap Identifier (USI). This is the UTI from the Counterparty Side party.

CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr> contains the following **UniqueTransactionIdentifier3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		223
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		223

16.4.10.2.3.1 UniqueTransactionIdentifier <UnqTxldr>

Presence: [1..1]

Definition: Unique transaction identifier will be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction during its lifetime. This identifier can also be known as the Unique Swap Identifier (USI).

Datatype: "[UTIdentifier](#)" on page 391

16.4.10.2.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxldr>

Presence: [0..*]

Definition: Prior unique transaction identifier specifies the previous unique transaction identifier (UTI) that was created at the time the transaction was executed. This identifier can also be known as the Prior Unique Swap Identifier (PUSI).

Datatype: "[UTIdentifier](#)" on page 391

16.4.10.3 CentralCounterpartyClearingHouse <CtrIctrPtyClrHs>

Presence: [0..1]

Definition: Identifies an agency or separate corporation of a futures exchange responsible for settling and

clearing trades, collecting and maintaining margins, regulating delivery and reporting trade data. This can also be known as a Central Counterparty (CCP).

CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs> contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

16.4.10.4 ClearingBroker <ClrBrkr>

Presence: [0..1]

Definition: Identifies the party that is a member of the clearing house and that acts as a liaison between the investor and the Central Counterparty (CCP).

ClearingBroker <ClrBrkr> contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

16.4.10.5 ClearingExceptionParty <ClrXcptnPty>

Presence: [0..1]

Definition: Identifies the party that is exempt from a clearing obligation.

ClearingExceptionParty <ClrXcptnPty> contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

16.4.10.6 ClearingBrokerIdentification <ClrBrkrId>

Presence: [0..1]

Definition: Specifies the reference number assigned by the clearing broker. A distinction can be made between the reference for the Central Counterparty (CCP) leg and the reference for the client leg of the transaction.

ClearingBrokerIdentification <ClrBrkrld> contains the following **ClearingBrokerIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SideIndicator <SdInd>	[1..1]	CodeSet		225
	ClearingBrokerIdentification <ClrBrkrld>	[1..1]	Text		225

16.4.10.6.1 SideIndicator <SdInd>

Presence: [1..1]

Definition: Distinguishes the client leg from the central counterparty (CCP) leg in the clearing broker identification.

Datatype: "SideIndicator1Code" on page 386

CodeName	Name	Definition
CCPL	CCPLeg	Clearing broker identification is for the Central Counterparty (CCP) leg.
CLNT	ClientLeg	Clearing broker identification is for the client leg.

16.4.10.6.2 ClearingBrokerIdentification <ClrBrkrld>

Presence: [1..1]

Definition: Specifies the identification assigned to the clearing broker.

Datatype: "Max35Text" on page 396

16.4.10.7 ClearingThresholdIndicator <ClrThrshldInd>

Presence: [0..1]

Definition: Specifies whether the contract is above or below the clearing threshold. Where No indicates the contract is below the clearing threshold and Yes indicates the contract is above the clearing threshold.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 391):

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

16.4.10.8 ClearedProductIdentification <ClrdPdctld>

Presence: [0..1]

Definition: Specifies the reference number assigned by the Central Counterparty (CCP).

Datatype: "Max35Text" on page 396

16.4.10.9 ProductIdentifier <Pdctldr>

Presence: [0..1]

Definition: Specifies the underlying product or unique product identifier.

ProductIdentifier <Pdctldr> contains one of the following **ProductIdentifier3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	UnderlyingProductIdentifier <UndrlygPdctldr>	[1..1]	CodeSet		226
Or}	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		226

16.4.10.9.1 UnderlyingProductIdentifier <UndrlygPdctldr>

Presence: [1..1]

Definition: Specifies the underlying product type.

Datatype: "UnderlyingProductIdentifier1Code" on page 388

CodeName	Name	Definition
FORW	ForeignExchangeForward	Underlying product type of the transaction is a Foreign Exchange Forward.
NDFO	ForeignExchangeNonDeliverableForward	Underlying product type of the transaction is a Foreign Exchange Non Deliverable Forward.
SPOT	ForeignExchangeSpot	Underlying product type of the transaction is Foreign Exchange Spot.
SWAP	ForeignExchangeSWAP	Underlying product type of the transaction is a Foreign Exchange SWAP.

16.4.10.9.2 UniqueProductIdentifier <UnqPdctldr>

Presence: [1..1]

Definition: Specifies the unique product identifier as an ISO 4914 identifier.

Datatype: "Max12Text" on page 394

16.4.10.10 AllocationIndicator <AllcnInd>

Presence: [0..1]

Definition: Specifies whether the trade is a pre-allocation or a post-allocation trade, or whether the trade is unallocated.

Datatype: "AllocationIndicator1Code" on page 380

CodeName	Name	Definition
POST	Post-allocation	Trade is a post-allocation trade.
PREA	Pre-allocation	Trade is a pre-allocation trade.
UNAL	Unallocated	Trade is unallocated.

16.4.10.11 CollateralisationIndicator <CollstnInd>

Presence: [0..1]

Definition: Specifies whether the transaction is collateralised.

Datatype: "CollateralisationIndicator1Code" on page 380

CodeName	Name	Definition
FULL	FullyCollateralised	Transaction is fully collateralised.
ONEW	OneWayCollateralised	Transaction is one-way collateralised.
PART	PartiallyCollateralised	Transaction is partially collateralised.
UNCO	Uncollateralised	Transaction is uncollateralised.

16.4.10.12 ExecutionVenue <ExctnVn>

Presence: [0..1]

Definition: Specifies the trading venue of the transaction.

Datatype: "Max35Text" on page 396

16.4.10.13 ExecutionTimestamp <ExctnTmstmp>

Presence: [0..1]

Definition: Specifies the date and time of the execution of the transaction in Coordinated Universal Time (UTC).

ExecutionTimestamp <ExctnTmstmp> contains one of the following elements (see "DateAndDateTime2Choice" on page 355 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		355
Or}	DateTime <DtTm>	[1..1]	DateTime		355

16.4.10.14 NonStandardFlag <NonStdFlg>

Presence: [0..1]

Definition: Specifies whether the reportable transaction has one or more additional terms or provisions, other than those listed in the required real-time data fields, that materially affects the price of the reportable transaction.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 391):

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

16.4.10.15 LinkSwapIdentification <LkSwpld>

Presence: [0..1]

Definition: Specifies the common reference or correlation identification for a swap transaction where the near and far leg are confirmed separately.

Datatype: "Exact42Text" on page 393

16.4.10.16 FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>

Presence: [0..1]

Definition: Specifies the financial nature of the reporting counterparty.

Datatype: One of the following values must be used (see ["YesNoIndicator"](#) on page 391):

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

16.4.10.17 CollateralPortfolioIndicator <CollPrftlInd>

Presence: [0..1]

Definition: Specifies if the collateral is posted on a portfolio basis.

Datatype: One of the following values must be used (see ["YesNoIndicator"](#) on page 391):

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

16.4.10.18 CollateralPortfolioCode <CollPrftlCd>

Presence: [0..1]

Definition: Identifies the portfolio code to which the trade belongs if the collateral is posted on a portfolio basis (and not trade by trade).

Datatype: ["Max10Text"](#) on page 394

16.4.10.19 PortfolioCompressionIndicator <PrftlCmprssnInd>

Presence: [0..1]

Definition: Indicates if the trade results from portfolio compression.

Datatype: One of the following values must be used (see ["YesNoIndicator"](#) on page 391):

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

16.4.10.20 CorporateSectorIndicator <CorpSctrInd>

Presence: [0..1]

Definition: Specifies the corporate sector of the counterparty.

Datatype: ["CorporateSectorIdentifier1Code"](#) on page 380

CodeName	Name	Definition
L	AlternativeInvestmentFund	Alternative investment fund managed by an Alternative Investment Fund Manager (AIFM) authorised or registered in accordance with European Securities and Markets Authority (ESMA) Directive 2011/61/EU.
A	Assurance	Assurance undertaking authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2002/83/EC.
C	CreditInstitution	Credit Institution authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2006/48/EC.

CodeName	Name	Definition
I	Insurance	Insurance undertaking in accordance with European Securities and Markets Authority (ESMA) Directive 73/239/EEC.
F	InvestmentFirm	Investment firm in accordance with European Securities and Markets Authority (ESMA) Directive 2004/39/EC.
O	OccupationalRetirementProvision	Institution for occupational retirement provision within the meaning of Article 6(a) of European Securities and Markets Authority (ESMA) Directive 2003/41/EC.
R	Reinsurance	Reinsurance undertaking authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2005/68/EC.
U	UCITS	Undertakings for Collective Investment in Transferable Securities (UCITS) and its management company, authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2009/95/EC.

16.4.10.21 TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>

Presence: [0..1]

Definition: Specifies whether the counterparty has entered into a trade with a non-European Economic Area (EEA) counterparty that is not subject to the reporting obligation.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 391):

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

16.4.10.22 IntragroupTradeIndicator <NtrgrpTradInd>

Presence: [0..1]

Definition: Indicate if a reported trade falls under the definition of intragroup transaction, as defined by European Securities and Markets Authority (ESMA) in the Technical Standards.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 391):

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

16.4.10.23 CommercialOrTreasuryFinancingIndicator <ComrcIOrTrsrFincgInd>

Presence: [0..1]

Definition: Specifies whether the contract is objectively measurable as directly linked to the non-financial counterparty's commercial or treasury financing activity.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 391):

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

16.4.10.24 FinancialInstrumentIdentification <FinInstrmId>

Presence: [0..1]

Definition: Identification of a security, as assigned under a formal or proprietary identification scheme.

Impacted by: [C7 "DescriptionPresenceRule"](#), [C8 "DescriptionUsageRule"](#), [C10 "ISINGuideline"](#), [C11 "ISINPresenceRule"](#), [C12 "OtherIdentificationPresenceRule"](#)

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see ["SecurityIdentification19"](#) on page 355 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		356
	OtherIdentification <OthrlId>	[0..*]			356
	Identification <Id>	[1..1]	Text		357
	Suffix <Sfx>	[0..1]	Text		357
	Type <Tp>	[1..1]	±		357
	Description <Desc>	[0..1]	Text		357

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

16.4.10.25 ConfirmationDateAndTimestamp <ConfDtAndTmstmp>

Presence: [0..1]

Definition: Specifies the date and time of the confirmation of the trade in Universal Time Coordinated (UTC).

Datatype: "ISODatetime" on page 389

16.4.10.26 ClearingTimestamp <ClrTmstmp>

Presence: [0..1]

Definition: Specifies the time at which the Central Counterparty (CCP) has legally taken on the clearing of the trade in Universal Time Coordinated (UTC).

Datatype: "ISOTime" on page 398

16.4.10.27 CommissionsAndFees <ComssnsAndFees>

Presence: [0..*]

Definition: Provides the commission and fee type and amount or rate.

CommissionsAndFees <ComssnsAndFees> contains the following **FXCommissionOrFee1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			231
{Or	Code <Cd>	[1..1]	CodeSet		232
Or}	Proprietary <Prtry>	[1..1]	Text		234
	AmountOrRate <AmtOrRate>	[1..1]			234
{Or	Amount <Amt>	[1..1]	Amount	C1, C5	235
Or}	Rate <Rate>	[1..1]	Rate		235
	Sign <Sgn>	[0..1]	Indicator		235

16.4.10.27.1 Type <Tp>

Presence: [1..1]

Definition: Type of the commission or fee.

Type <Tp> contains one of the following **FXAmountType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		232
Or}	Proprietary <Prtry>	[1..1]	Text		234

16.4.10.27.1.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies a commission or fee type.*Datatype:* "FXAmountType1Code" on page 383

CodeName	Name	Definition
ZWIS	Zwischengewinn	Zwischengewinn.
WITH	WithholdingTax	Tax is on income deducted at source, which the paying agent is legally obliged to deduct from its payments of interest on deposits and other proceeds of a financial instrument.
VATA	ValueAddedTax	Tax is a value added tax.
TRAN	TransferTax	Tax levied on a transfer.
TRAX	TransactionTax	Tax levied on a transaction.
STEX	StockExchangeTax	Tax collected by a stock exchange.
STAM	StampDuty	Tax is on certain documents and transactions.
OTHR	OtherAmount	Another type of commission or fees.
COUN	NationalFederalTax	Tax is a country, national, or federal tax that is usually charged by the custodian.
LOCL	LocalTax	Tax that is charged by a local settlement system or local jurisdiction.
LOCO	LocalBrokerCommission	Local broker's commission amount.
LYDT	GermanLocalTax4	Local tax (Ertrag Besizanteilig) yield liable for interest down payment tax.
LOTE	GermanLocalTax3	Local tax (Zinstopf) offset interest per unit against tax exempt amount (variation to offset interest per unit in relation to tax exempt amount).
LIDT	GermanLocalTax2	Local tax (ZAS pflichtige Zinsen) - interest liable for interest down payment tax (proportion of gross interest per unit/ interim profits that is not covered by the credit in the interest pool).
EXEC	ExecutingBrokerCommission	Executing broker's commission amount.
EUTR	EUTaxRetention	Tax withheld at source in the framework of the European Directive on taxation of savings in the form of interest payments.
EQUL	Equalisation	Investor's subscription amount that is held by the fund in order to pay incentive / performance fees at the end of the fiscal year.
COAX	ConsumptionTax	Tax that is levied on goods and services purchased by customers, and is added to the retail price.
AKTI	Aktiengewinn	Share-related profit. This is a tax specific to the German market. The share-related-profit gives the fund the

CodeName	Name	Definition
		opportunity to pass on to the institutional investor redeeming fund units certain tax-free income from equity. The calculation method is based on the old Investment Tax Act (Investmentsteuergesetz).
ERFE	EarlyRedemptionFeeAmount	Early redemption fees.
ENTF	EntranceFees	Entrance fees amount
MARG	MarginAmount	Margin amount related commissions and fees.
MACO	MatchingOrConfirmationFees	Fee charged for matching and/or confirmation.
ANTO	NetGainLoss	Amount representing the difference between the cost and the current price of a security. In the context of securities settlement, it is the amount paid or received when the instructions are netted or paired off.
CREB	RebateBonification	Rebate or bonification fees or commission amount.
SPCN	SpecialConcessions	Fees, drawdown, or other reduction from or in addition to the deal price.
SUBS	Subscription	Subscription interest.
TOTL	Total	Total amount of all commissions or fees
DEAL	TradeDealAmount	Trade deal amount fees.
ACRU	AccruedInterest	Amount of interest earned on a debt, such as a bond, but not yet collected.
BAKL	BackLoadFee	Amount paid by investors when selling mutual fund shares.
CHAR	ChargesAndFees	Amount of money that cannot be categorised by another qualifier.
CBCH	CorrespondentBankCharge	Charge of the correspondent bank for transferring money.
LADT	GermanLocalTax1	Local tax (ZAS Anrechnungsbetrag) subject to interest down payment tax (proportion of interest liable for interest down payment tax/interim profit that is not covered by the tax exempt amount).
DSCA	DiscountAmount	Aggregate amount of discount.
HDGE	HedgingCost	Amount due and payable to a hedge counterparty under a hedge agreement during the relevant period.
ISDI	IssueDiscountAllowance	Amount of money defined as a discount on a new issue or on a tranche of an existing issue.
LEVY	PaymentLevyTax	Tax levied on a payment.

CodeName	Name	Definition
OCMT	OriginalCurrencyAmount	Posting/settlement amount in its original currency when conversion from/into another currency has occurred.
PRMA	PremiumAmount	Difference between the amount of money of the first leg and the amount of the second leg of the transaction.
OTMG	OnTopMargin	Amount is an on top margin.
REGF	RegulatoryFees	Amount of money charged by a regulatory authority, for example, Securities and Exchange fees.
REMU	RemunerationAmount	Amount of any other remuneration received or to be received by the broker in connection with the transaction.
RESU	ResultingAmount	Counter value of a foreign exchange conversion.
SAMG	SalesMargin	Financial metric used to assess a firm's financial health by revealing the proportion of money left over from revenues after accounting for the cost of goods sold. Gross profit margin serves as the source for paying additional expenses and future savings.
SETT	SettlementAmount	Amount of all settled transactions.
SHIP	ShippingCharge	Charge for shipping, including the insurance of securities.
ACCA	AccruedCapitalisation	Amount of unpaid interest (on bonds which have defaulted and have subsequently restructured), which is capitalized and added to the original principal amount of the bond.
PRDF	DifferenceInPrice	Difference between the deal price and another reference price.
REFD	ExpectedRefund	Amount of the expected refund.
PRWI	PartialRedemptionWithholdingAmount	Amount retained by a fund and paid out later at a time decided by the fund.
RSCH	ResearchFee	Charge or commission paid by the investor to a distributor/intermediary or other service provider for the provision of financial research.

16.4.10.27.1.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Specifies a commission or fee types, as a proprietary code.*Datatype:* "Max35Text" on page 396**16.4.10.27.2 AmountOrRate <AmtOrRate>***Presence:* [1..1]

Definition: Amount or rate of the commissions and fees.

AmountOrRate <AmtOrRate> contains one of the following **AmountOrRate4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Amount <Amt>	[1..1]	Amount	C1, C5	235
Or}	Rate <Rate>	[1..1]	Rate		235

16.4.10.27.2.1 Amount <Amt>

Presence: [1..1]

Definition: Specifies the actual amount.

Impacted by: [C1 "ActiveCurrency"](#), [C5 "CurrencyAmount"](#)

Datatype: ["ActiveCurrencyAndAmount"](#) on page 377

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.

16.4.10.27.2.2 Rate <Rate>

Presence: [1..1]

Definition: Specifies the rate (percentage) which is used to calculate the amount.

Datatype: ["BaseOneRate"](#) on page 392

16.4.10.27.3 Sign <Sgn>

Presence: [0..1]

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

Usage: when absent, it means that amount value is 0 or positive.

Datatype: One of the following values must be used (see ["PlusOrMinusIndicator"](#) on page 391):

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

16.4.10.28 AdditionalReportingInformation <AddtlRptgInf>

Presence: [0..1]

Definition: Specifies additional information that might be required by the regulator.

Datatype: ["Max210Text" on page 395](#)

16.4.11 PostTradeEvent <PstTradEvt>

Presence: [0..1]

Definition: Information relating to post-trade lifecycle events.

PostTradeEvent <PstTradEvt> contains the following **PostTradeEvent1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			236
{Or	Code <Cd>	[1..1]	CodeSet		236
Or}	Proprietary <Prtry>	[1..1]	Text		236
	OriginalReference <OrgnlRef>	[1..1]	Text		237
	UnderlyingLiabilityReference <UndrlygLbiltyRef>	[0..1]	Text		237
	ProfitOrLossSettlementDate <PrftOrLossStlmDt>	[0..1]	Date		237
	ProfitOrLoss <PrftOrLoss>	[0..1]			237
	Amount <Amt>	[1..1]	Amount	C1, C5	237
	Sign <Sgn>	[0..1]	Indicator		238
	OutstandingSettlementAmount <OutsdngStlmAmt>	[0..1]	Amount	C2, C6	238

16.4.11.1 Type <Tp>

Presence: [1..1]

Definition: Specifies the type of post trade event.

Type <Tp> contains one of the following **PostTradeEventType2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		236
Or}	Proprietary <Prtry>	[1..1]	Text		236

16.4.11.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the type of post trade event, as published in an external post trade event code set.

Datatype: ["ExternalPostTradeEventType1Code" on page 383](#)

16.4.11.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the type of post trade event, in a free-text form.

Datatype: ["Max35Text" on page 396](#)

16.4.11.2 OriginalReference <OrgnlRef>

Presence: [1..1]

Definition: Provides the original trade reference.

Datatype: "Max35Text" on page 396

16.4.11.3 UnderlyingLiabilityReference <UndrlygLbiltyRef>

Presence: [0..1]

Definition: Related underlying liability, for example a commercial trade.

Datatype: "Max35Text" on page 396

16.4.11.4 ProfitOrLossSettlementDate <PrftOrLossSttlmDt>

Presence: [0..1]

Definition: Date on which any profit or loss arising from the post-trade event will be settled.

Datatype: "ISODate" on page 389

16.4.11.5 ProfitOrLoss <PrftOrLoss>

Presence: [0..1]

Definition: Amount of profit or loss that is to be settled, after any adjustments have taken place.

ProfitOrLoss <PrftOrLoss> contains the following **ProfitAndLossAmount2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C5	237
	Sign <Sgn>	[0..1]	Indicator		238

16.4.11.5.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of profit or loss.

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

Datatype: "ActiveCurrencyAndAmount" on page 377

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.

16.4.11.5.2 Sign <Sgn>

Presence: [0..1]

Definition: Indicates that the value is positive or negative.

Datatype: One of the following values must be used (see "[PlusOrMinusIndicator](#)" on page 391):

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

16.4.11.6 OutstandingSettlementAmount <OutsdngSttlmAmt>

Presence: [0..1]

Definition: Amount that remains to be settled, in the specified currency if a trade is partially delivered early or partially unwound.

Impacted by: [C2 "ActiveOrHistoricCurrency"](#), [C6 "CurrencyAmount"](#)

Datatype: ["ActiveOrHistoricCurrencyAndAmount"](#) on page 378

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.

16.4.12 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: [C14 "SupplementaryDataRule"](#)

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 360 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		360
	Envelope <Envlp>	[1..1]	(External Schema)		360

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.

17 fxtr.017.001.06 ForeignExchangeTradeStatusAndDetailsNotif icationV06

17.1 MessageDefinition Functionality

Scope

The ForeignExchangeTradeStatusAndDetails message is sent by a central system to the participant to provide notification of the status and details of a foreign exchange trade.

Usage

The notification is sent by a central settlement system to the two trading parties after it has received foreign exchange trade instructions from both.

Outline

The ForeignExchangeTradeStatusAndDetailsNotificationV06 MessageDefinition is composed of 14 MessageBuildingBlocks:

- A. StatusDetails
Provides information on the status of a foreign exchange trade in the central system.
- B. TradeInformation
General information related to the foreign exchange trade.
- C. TradingSideIdentification
Party(ies) on the trading side of the foreign exchange trade.
- D. CounterpartySideIdentification
Party(ies) on the counterparty side of the foreign exchange trade.
- E. TradeAmounts
Amounts of the foreign exchange trade.
- F. AgreedRate
Exchange rate as agreed by the traders.
- G. NonDeliverableForwardConditions
Provides the opening and fixing information for an NDF trade.
- H. TradingSideSettlementInstructions
Settlement instructions for the amounts received by the trading side.
- I. CounterpartySideSettlementInstructions
Settlement instructions for the amounts received by the counterparty.

J. GeneralInformation

Additional Information about the foreign exchange trade.

K. SplitTradeInformation

Details of the split trade.

L. RegulatoryReporting

Information that is to be provided to trade repositories in the context of the regulatory standards around over-the-counter (OTC) derivatives, central counterparties and trade repositories.

M. PostTradeEvent

Information relating to post-trade lifecycle events.

N. SupplementaryData

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

17.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FXTradStsAndDtlsNtfctn>	[1..1]		C14, C15	
	StatusDetails <StsDtls>	[1..1]			249
	MatchingSystemUniqueReference <MtchgSysUnqRef>	[1..1]	Text		249
	MatchingSystemMatchingReference <MtchgSysMtchgRef>	[0..1]	Text		250
	MatchingSystemMatchedSideReference <MtchgSysMtchdSdRef>	[0..1]	Text		250
	StatusOriginator <StsOrgtr>	[0..1]	Text		250
	CurrentStatus <CurSts>	[1..1]			250
	StatusCode <StsCd>	[1..1]	±		250
	SubStatusCode <SubStsCd>	[0..1]	Text		250
	CurrentStatusSubType <CurStsSubTp>	[0..1]	CodeSet		251
	CurrentStatusDateTime <CurStsDtTm>	[0..1]	DateTime		251
	PreviousStatus <PrvsSts>	[0..1]	±		251
	AllegedTrade <AllgdTrad>	[0..1]	Indicator		251
	PreviousStatusSubType <PrvsStsSubTp>	[0..1]	CodeSet		251
	TradeInformation <TradInf>	[1..1]			252
	TradeDate <TradDt>	[1..1]	Date		252
	MessageIdentification <MsgId>	[1..1]	Text		252
	OriginatorReference <OrgtrRef>	[1..1]	Text		252
	CommonReference <CmonRef>	[0..1]	Text		252
	AmendOrCancelReason <AmdOrCclRsn>	[0..1]	Text		253
	RelatedReference <RltdRef>	[0..1]	Text		253
	ProductType <PdctTp>	[0..1]	Text		253
	OperationType <OprTp>	[0..1]	Text		253
	OperationScope <OprScp>	[0..1]	Text		253
	SettlementSessionIdentifier <SttlmSsnldr>	[0..1]	Text		253
	SplitTradeIndicator <SplTtradInd>	[1..1]	Indicator		253
	PaymentVersusPaymentIndicator <PmtVrssPmtInd>	[0..1]	Indicator		254
	TradingSideIdentification <TradgSldd>	[1..1]			254
	SubmittingParty <SubmitgPty>	[1..1]	±		254

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeParty <TradPty>	[0..1]	±		254
	FundIdentification <FndId>	[0..*]			255
	FundIdentification <FndId>	[1..1]	±		255
	AccountIdentificationWithCustodian <AcctIdWthCtdn>	[0..1]	Text		255
	CustodianIdentification <CtdnId>	[0..1]	±		255
	CounterpartySideIdentification <CtrPtySdId>	[1..1]			256
	SubmittingParty <SubmitgPty>	[1..1]	±		256
	TradeParty <TradPty>	[0..1]	±		256
	FundIdentification <FndId>	[0..*]			257
	FundIdentification <FndId>	[1..1]	±		257
	AccountIdentificationWithCustodian <AcctIdWthCtdn>	[0..1]	Text		257
	CustodianIdentification <CtdnId>	[0..1]	±		257
	TradeAmounts <TradAmts>	[1..1]			258
	TradingSideBuyAmount <TradgSdBuyAmt>	[1..1]			258
{Or	Amount <Amt>	[1..1]	Amount	C2, C5	259
Or}	DigitalTokenAmount <DgtlTknAmt>	[1..1]		C9	259
	Identifier <Idr>	[0..1]	IdentifierSet		260
	Unit <Unit>	[1..1]	Quantity		260
	Description <Desc>	[0..1]	Text		260
	TradingSideSellAmount <TradgSdSellAmt>	[1..1]			260
{Or	Amount <Amt>	[1..1]	Amount	C2, C5	260
Or}	DigitalTokenAmount <DgtlTknAmt>	[1..1]		C9	261
	Identifier <Idr>	[0..1]	IdentifierSet		261
	Unit <Unit>	[1..1]	Quantity		261
	Description <Desc>	[0..1]	Text		261
	SettlementDate <SttlmDt>	[1..1]	Date		262
	AgreedRate <AgrdRate>	[1..1]			262
	ExchangeRate <XchgRate>	[1..1]	Rate		262
	UnitCurrency <UnitCcy>	[0..1]	CodeSet	C1	262
	QuotedCurrency <QtdCcy>	[0..1]	CodeSet	C1	262
	NonDeliverableForwardConditions <NDFConds>	[0..1]			263

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	OpeningConditions <OpngConds>	[1..1]			263
	SettlementCurrency <SttlmCcy>	[1..1]	CodeSet	C1	264
	ValuationDate <ValtnDt>	[1..1]	Date		264
	SettlementRateSource <SttlmRateSrc>	[1..2]		C17	264
	RateSource <RateSrc>	[1..1]	Text		265
	Time <Tm>	[0..1]	Text		265
	CountryCode <CtryCd>	[0..1]	CodeSet	C4	265
	LocationCode <LctnCd>	[0..1]	Text		265
	FixingConditions <FvgConds>	[0..1]			265
	TradeDate <TradDt>	[1..1]	Date		266
	OriginatorReference <OrgtrRef>	[1..1]	Text		266
	CommonReference <CmonRef>	[0..1]	Text		266
	RelatedReference <RltdRef>	[0..1]	Text		266
	TradingSideBuyAmount <TradgSdBuyAmt>	[1..1]	Amount	C2, C5	266
	TradingSideSellAmount <TradgSdSellAmt>	[1..1]	Amount	C2, C5	267
	ExchangeRate <XchgRate>	[1..1]	Rate		267
	TradingSideSettlementInstructions <TradgSdSttlmInstrs>	[0..1]			267
	DeliveryAgent <DlvryAgt>	[0..1]	±		268
	Intermediary <Intrmy>	[0..1]	±		268
	ReceivingAgent <RcvgAgt>	[1..1]	±		268
	BeneficiaryInstitution <BnfcryInstn>	[0..1]	±		269
	CounterpartySideSettlementInstructions <CtrPtySdSttlmInstrs>	[0..1]			269
	DeliveryAgent <DlvryAgt>	[0..1]	±		269
	Intermediary <Intrmy>	[0..1]	±		270
	ReceivingAgent <RcvgAgt>	[1..1]	±		270
	BeneficiaryInstitution <BnfcryInstn>	[0..1]	±		270
	GeneralInformation <Gnllnf>	[0..1]			271
	BlockIndicator <BlckInd>	[0..1]	Indicator		272
	RelatedTradeReference <RltdTradRef>	[0..1]	Text		272
	DealingMethod <DealgMtd>	[0..1]	CodeSet		272
	BrokerIdentification <Brkrld>	[0..1]	±		272

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartyReference <CtrPtyRef>	[0..1]	Text		272
	BrokersCommission <BrkrsComssn>	[0..1]	Amount	C1, C6	273
	SenderToReceiverInformation <SndrToRcvrInf>	[0..1]	Text		273
	DealingBranchTradingSide <DealgBrnchTradgSd>	[0..1]	±		273
	DealingBranchCounterpartySide <DealgBrnchCtrPtySd>	[0..1]	±		273
	ContactInformation <Ctctlnf>	[0..1]	±		274
	AgreementDetails <AgrmtDtls>	[0..1]			274
	AgreementCode <AgrmtCd>	[1..1]	Text		274
	Date <Dt>	[0..1]	Date		274
	Version <Vrsn>	[0..1]	Text		275
	DefinitionsYear <DefsyYr>	[0..1]	Year		275
	BrokersReference <BrkrsRef>	[0..1]	Text		275
	PaymentClearingCentre <PmtClrCentr>	[0..1]	CodeSet	C4	275
	CalculationAgent <ClctnAgt>	[0..1]			275
{Or	Code <Cd>	[1..1]	CodeSet		276
Or}	Proprietary <Prtry>	[1..1]	Text		276
	SplitTradeInformation <SplitTradInf>	[0..*]			276
	StatusDetails <StsDtls>	[0..1]			278
	MatchingSystemUniqueReference <MtchgSysUnqRef>	[1..1]	Text		278
	MatchingSystemMatchingReference <MtchgSysMtchgRef>	[0..1]	Text		278
	MatchingSystemMatchedSideReference <MtchgSysMtchdSdRef>	[0..1]	Text		278
	StatusOriginator <StsOrgtr>	[0..1]	Text		279
	CurrentStatus <CurSts>	[1..1]			279
	StatusCode <StsCd>	[1..1]	±		279
	SubStatusCode <SubStsCd>	[0..1]	Text		279
	CurrentStatusSubType <CurStsSubTp>	[0..1]	CodeSet		279
	CurrentStatusDateTime <CurStsDtTm>	[0..1]	DateTime		279
	PreviousStatus <PrvsSts>	[0..1]	±		280
	PreviousStatusSubType <PrvsStsSubTp>	[0..1]	CodeSet		280
	TradeAmounts <TradAmts>	[1..1]			280
	TradingSideBuyAmount <TradgSdBuyAmt>	[1..1]			281

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Amount <Amt>	[1..1]	Amount	C2, C5	281
Or}	DigitalTokenAmount <DgtlTknAmt>	[1..1]		C9	282
	Identifier <Idr>	[0..1]	IdentifierSet		282
	Unit <Unit>	[1..1]	Quantity		282
	Description <Desc>	[0..1]	Text		282
	TradingSideSellAmount <TradgSdSellAmt>	[1..1]			283
{Or	Amount <Amt>	[1..1]	Amount	C2, C5	283
Or}	DigitalTokenAmount <DgtlTknAmt>	[1..1]		C9	283
	Identifier <Idr>	[0..1]	IdentifierSet		284
	Unit <Unit>	[1..1]	Quantity		284
	Description <Desc>	[0..1]	Text		284
	SettlementDate <SttlmDt>	[1..1]	Date		284
	AgreedRate <AgrdRate>	[0..1]			284
	ExchangeRate <XchgRate>	[1..1]	Rate		285
	UnitCurrency <UnitCcy>	[0..1]	CodeSet	C1	285
	QuotedCurrency <QtdCcy>	[0..1]	CodeSet	C1	285
	RegulatoryReporting <RgltryRptg>	[0..1]			285
	TradingSideTransactionReporting <TradgSdTxRptg>	[0..*]			288
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		289
	ReportingParty <RptgPty>	[0..1]	±		289
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>	[0..*]			289
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		290
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		290
	CounterpartySideTransactionReporting <CtrPtySdTxRptg>	[0..*]			290
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		290
	ReportingParty <RptgPty>	[0..1]	±		290
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>	[0..*]			291
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		291
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		291
	CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>	[0..1]	±		291
	ClearingBroker <ClrBrkr>	[0..1]	±		292

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingExceptionParty <ClrXcptnPty>	[0..1]	±		292
	ClearingBrokerIdentification <ClrBrkrld>	[0..1]			292
	SideIndicator <Sdlnd>	[1..1]	CodeSet		293
	ClearingBrokerIdentification <ClrBrkrld>	[1..1]	Text		293
	ClearingThresholdIndicator <ClrThrshldInd>	[0..1]	Indicator		293
	ClearedProductIdentification <ClrdPdctld>	[0..1]	Text		293
	ProductIdentifier <Pdctldr>	[0..1]			293
{Or	UnderlyingProductIdentifier <UndrlygPdctldr>	[1..1]	CodeSet		294
Or}	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		294
	AllocationIndicator <AllcnInd>	[0..1]	CodeSet		294
	CollateralisationIndicator <CollstnInd>	[0..1]	CodeSet		294
	ExecutionVenue <ExctnVn>	[0..1]	Text		295
	ExecutionTimestamp <ExctnTmstmp>	[0..1]	±		295
	NonStandardFlag <NonStdFlg>	[0..1]	Indicator		295
	LinkSwapIdentification <LkSwpld>	[0..1]	Text		295
	FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>	[0..1]	Indicator		295
	CollateralPortfolioIndicator <CollPrflInd>	[0..1]	Indicator		296
	CollateralPortfolioCode <CollPrflCd>	[0..1]	Text		296
	PortfolioCompressionIndicator <PrflCmprssnInd>	[0..1]	Indicator		296
	CorporateSectorIndicator <CorpSctrInd>	[0..1]	CodeSet		296
	TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>	[0..1]	Indicator		297
	IntragroupTradeIndicator <NtrgrpTradInd>	[0..1]	Indicator		297
	CommercialOrTreasuryFinancingIndicator <ComrcIOrTrsrFincgInd>	[0..1]	Indicator		297
	FinancialInstrumentIdentification <FinInstrmld>	[0..1]	±	C7, C8, C10, C11, C12	298
	ConfirmationDateAndTimestamp <ConfDtAndTmstmp>	[0..1]	DateTime		299
	ClearingTimestamp <ClrTmstmp>	[0..1]	Time		299
	CommissionsAndFees <ComssnsAndFees>	[0..*]			299
	Type <Tp>	[1..1]			299
{Or	Code <Cd>	[1..1]	CodeSet		300

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Proprietary <Prtry>	[1..1]	Text		302
	AmountOrRate <AmtOrRate>	[1..1]			302
{Or	Amount <Amt>	[1..1]	Amount	C1, C6	303
Or}	Rate <Rate>	[1..1]	Rate		303
	Sign <Sgn>	[0..1]	Indicator		303
	AdditionalReportingInformation <AddtlRptgInf>	[0..1]	Text		303
	PostTradeEvent <PstTradEvt>	[0..1]			304
	Type <Tp>	[1..1]			304
{Or	Code <Cd>	[1..1]	CodeSet		304
Or}	Proprietary <Prtry>	[1..1]	Text		304
	OriginalReference <OrgnlRef>	[1..1]	Text		305
	UnderlyingLiabilityReference <UndrlygLblyRef>	[0..1]	Text		305
	ProfitOrLossSettlementDate <PrftOrLossSttlmDt>	[0..1]	Date		305
	ProfitOrLoss <PrftOrLoss>	[0..1]			305
	Amount <Amt>	[1..1]	Amount	C1, C6	305
	Sign <Sgn>	[0..1]	Indicator		306
	OutstandingSettlementAmount <OutsdngSttlmAmt>	[0..1]	Amount	C2, C5	306
	SupplementaryData <SplmtryData>	[0..*]	±	C16	306

17.3 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 CurrencyAmount

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

Note: The decimal separator is a dot.

C7 DescriptionPresenceRule

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

C8 DescriptionUsageRule

Description must be used alone as the last resort.

C9 IdentifierOrDescriptionRule

Identifier must be present or Description must be present.

C10 ISINGuideline

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

C11 ISINPresenceRule

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

C12 OtherIdentificationPresenceRule

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

C13 PartyNameOrLEIRule

PartyName must be present or LegalEntityIdentifier must be present.

C14 SplitTradeFalsePresenceRule

If TradeInformation\SplitTradeIndicator is NO ('false'), the SplitTradeInformation is not allowed.

On Condition

/TradeInformation/SplitTradeIndicator is equal to value 'false'

Following Must be True

/SplitTradeInformation[*] Must be absent

This constraint is defined at the MessageDefinition level.

C15 SplitTradeTruePresenceRule

If TradeInformation\SplitTradeIndicator is YES ('true'), the SplitTradeInformation must be present.

On Condition

/TradeInformation/SplitTradeIndicator is equal to value 'true'

Following Must be True

/SplitTradeInformation[*] Must be present

This constraint is defined at the MessageDefinition level.

C16 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.

C17 TimeCountryLocationRule

Time, Country and Location must be present together or not present at all.

17.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

17.4.1 StatusDetails <StsDtIs>

Presence: [1..1]

Definition: Provides information on the status of a foreign exchange trade in the central system.

StatusDetails <StsDtIs> contains the following **TradeData14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MatchingSystemUniqueReference <MtchgSysUnqRef>	[1..1]	Text		249
	MatchingSystemMatchingReference <MtchgSysMtchgRef>	[0..1]	Text		250
	MatchingSystemMatchedSideReference <MtchgSysMtchdSdRef>	[0..1]	Text		250
	StatusOriginator <StsOrgtr>	[0..1]	Text		250
	CurrentStatus <CurSts>	[1..1]			250
	StatusCode <StsCd>	[1..1]	±		250
	SubStatusCode <SubStsCd>	[0..1]	Text		250
	CurrentStatusSubType <CurStsSubTp>	[0..1]	CodeSet		251
	CurrentStatusDateTime <CurStsDtTm>	[0..1]	DateTime		251
	PreviousStatus <PrvsSts>	[0..1]	±		251
	AllegedTrade <AllgdTrad>	[0..1]	Indicator		251
	PreviousStatusSubType <PrvsStsSubTp>	[0..1]	CodeSet		251

17.4.1.1 MatchingSystemUniqueReference <MtchgSysUnqRef>

Presence: [1..1]

Definition: Reference to the unique system identification assigned to the trade by the central matching system.

Datatype: "Max35Text" on page 396

17.4.1.2 MatchingSystemMatchingReference <MtchgSysMtchgRef>

Presence: [0..1]

Definition: Reference to the unique matching identification assigned to the trade and to the matching trade from the counterparty by the central matching system.

Datatype: "Max35Text" on page 396

17.4.1.3 MatchingSystemMatchedSideReference <MtchgSysMtchdSdRef>

Presence: [0..1]

Definition: Unique reference from the central settlement system that allows the removal of alleged trades once the matched status notification for the matching side has been received.

Datatype: "Max35Text" on page 396

17.4.1.4 StatusOriginator <StsOrgtr>

Presence: [0..1]

Definition: Party that assigned the status to the trade.

Datatype: "Max35Text" on page 396

17.4.1.5 CurrentStatus <CurSts>

Presence: [1..1]

Definition: Specifies the new status of the trade.

CurrentStatus <CurSts> contains the following **StatusAndSubStatus2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StatusCode <StsCd>	[1..1]	±		250
	SubStatusCode <SubStsCd>	[0..1]	Text		250

17.4.1.5.1 StatusCode <StsCd>

Presence: [1..1]

Definition: Status expressed as a code.

StatusCode <StsCd> contains one of the following elements (see "Status27Choice" on page 376 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		376
Or}	Proprietary <Prtry>	[1..1]	Text		376

17.4.1.5.2 SubStatusCode <SubStsCd>

Presence: [0..1]

Definition: Sub status expressed as a code.

Datatype: "Exact4AlphaNumericText" on page 393

17.4.1.6 CurrentStatusSubType <CurStsSubTp>

Presence: [0..1]

Definition: Additional information about the current status of the trade.

Datatype: "StatusSubType2Code" on page 386

CodeName	Name	Definition
SMDY	OnlySameDayFlagTrue	Same day flag has been set to true for the sub status of the trade notification.

17.4.1.7 CurrentStatusDateTime <CurStsDtTm>

Presence: [0..1]

Definition: Specifies the date and time at which the current status was assigned.

Datatype: "ISODatetime" on page 389

17.4.1.8 PreviousStatus <PrvsSts>

Presence: [0..1]

Definition: Specifies the previous status of the trade.

PreviousStatus <PrvsSts> contains one of the following elements (see "Status28Choice" on page 375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		375
Or}	Proprietary <Prtry>	[1..1]	Text		375

17.4.1.9 AllegedTrade <AllgdTrad>

Presence: [0..1]

Definition: Specifies whether a trade is alleged or not.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 391):

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

17.4.1.10 PreviousStatusSubType <PrvsStsSubTp>

Presence: [0..1]

Definition: Additional information on the previous status of a trade in a central system.

Datatype: "StatusSubType2Code" on page 386

CodeName	Name	Definition
SMDY	OnlySameDayFlagTrue	Same day flag has been set to true for the sub status of the trade notification.

17.4.2 TradeInformation <TradInf>

Presence: [1..1]

Definition: General information related to the foreign exchange trade.

TradeInformation <TradInf> contains the following **TradeAgreement12** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[1..1]	Date		252
	MessageIdentification <MsgId>	[1..1]	Text		252
	OriginatorReference <OrgtrRef>	[1..1]	Text		252
	CommonReference <CmonRef>	[0..1]	Text		252
	AmendOrCancelReason <AmdOrCclRsn>	[0..1]	Text		253
	RelatedReference <RltdRef>	[0..1]	Text		253
	ProductType <PdctTp>	[0..1]	Text		253
	OperationType <OprTp>	[0..1]	Text		253
	OperationScope <OprScp>	[0..1]	Text		253
	SettlementSessionIdentifier <SttlmSsnldr>	[0..1]	Text		253
	SplitTradeIndicator <SpltTradInd>	[1..1]	Indicator		253
	PaymentVersusPaymentIndicator <PmtVrssPmtInd>	[0..1]	Indicator		254

17.4.2.1 TradeDate <TradDt>

Presence: [1..1]

Definition: Date on which the trading parties agreed on the trade.

Datatype: "ISODate" on page 389

17.4.2.2 MessageIdentification <MsgId>

Presence: [1..1]

Definition: Identification of the present message assigned by the party issuing the message. This identification must be unique amongst all messages of same type sent by the same party.

Datatype: "Max35Text" on page 396

17.4.2.3 OriginatorReference <OrgtrRef>

Presence: [1..1]

Definition: Represents the original reference of the instruction for which the status is given, as assigned by the participant that submitted the foreign exchange trade.

Datatype: "Max35Text" on page 396

17.4.2.4 CommonReference <CmonRef>

Presence: [0..1]

Definition: Reference common to both parties of the trade.

Datatype: "Max35Text" on page 396

17.4.2.5 AmendOrCancelReason <AmdOrCclRsn>

Presence: [0..1]

Definition: Specifies the reason for the cancellation or the amendment.

Datatype: "Max35Text" on page 396

17.4.2.6 RelatedReference <RltdRef>

Presence: [0..1]

Definition: Reference to the identification of a previous event in the life of a trade which is amended or cancelled.

Datatype: "Max35Text" on page 396

17.4.2.7 ProductType <PdctTp>

Presence: [0..1]

Definition: Specifies the product for which the status of the confirmation is reported.

Datatype: "Max35Text" on page 396

17.4.2.8 OperationType <OprTp>

Presence: [0..1]

Definition: Specifies the type of underlying transaction, for example cancellation (CANC).

Datatype: "Max4Text" on page 396

17.4.2.9 OperationScope <OprScp>

Presence: [0..1]

Definition: Specifies the business role between the submitter and the trade party, for example, agent (AGNT).

Datatype: "Max4Text" on page 396

17.4.2.10 SettlementSessionIdentifier <StlmSsnldr>

Presence: [0..1]

Definition: To indicate the requested CLS settlement session that the related trade is part of.

Datatype: "Exact4AlphaNumericText" on page 393

17.4.2.11 SplitTradeIndicator <SplitTradInd>

Presence: [1..1]

Definition: To indicate if the trade is split.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 391):

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

17.4.2.12 PaymentVersusPaymentIndicator <PmtVrssPmtInd>

Presence: [0..1]

Definition: Specifies if the FX transaction is PVP settlement. Payment versus payment (PvP) settlement arrangement allows for two currencies in a foreign exchange (FX) contract to exchange simultaneously on a central settlement platform to eliminate the settlement risk. To apply PvP, the two parties in the FX contract need to have a pre-agreement with the central settlement platform, for example, USD/MYR FX deals require both parties to have an agreement to settle via HK Interbank Clearing Ltd settlement platform.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 391):

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

17.4.3 TradingSideIdentification <TradgSdld>

Presence: [1..1]

Definition: Party(ies) on the trading side of the foreign exchange trade.

TradingSideIdentification <TradgSdld> contains the following **TradePartyIdentification8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubmittingParty <SubmitgPty>	[1..1]	±		254
	TradeParty <TradPty>	[0..1]	±		254
	FundIdentification <Fndld>	[0..*]			255
	FundIdentification <Fndld>	[1..1]	±		255
	AccountIdentificationWithCustodian <AcctldWthCtdn>	[0..1]	Text		255
	CustodianIdentification <Ctdnld>	[0..1]	±		255

17.4.3.1 SubmittingParty <SubmitgPty>

Presence: [1..1]

Definition: Party that submits the foreign exchange trade to the matching system or to the settlement system or to the counterparty.

SubmittingParty <SubmitgPty> contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <Ptyld>	[1..1]	±	C11	364

17.4.3.2 TradeParty <TradPty>

Presence: [0..1]

Definition: Party that originated the foreign exchange trade. This party may be the same as the submitting party.

TradeParty <TradPty> contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

17.4.3.3 FundIdentification <FndId>

Presence: [0..*]

Definition: Identifies the fund that is one of the parties in the foreign exchange trade.

FundIdentification <FndId> contains the following **FundIdentification5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FundIdentification <FndId>	[1..1]	±		255
	AccountIdentificationWithCustodian <AcctIdWthCtdn>	[0..1]	Text		255
	CustodianIdentification <CtdnId>	[0..1]	±		255

17.4.3.3.1 FundIdentification <FndId>

Presence: [1..1]

Definition: Identification of the investment fund.

FundIdentification <FndId> contains the following elements (see "[PartyIdentification60](#)" on page 365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FundIdentification <FndId>	[1..1]	Text		365
	NameAndAddress <NmAndAdr>	[0..1]	±		365
	LegalEntityIdentifier <LglnNttyldr>	[0..1]	IdentifierSet		366

17.4.3.3.2 AccountIdentificationWithCustodian <AcctIdWthCtdn>

Presence: [0..1]

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

Datatype: "[Max35Text](#)" on page 396

17.4.3.3.3 CustodianIdentification <CtdnId>

Presence: [0..1]

Definition: Identification of the custodian which services the account of the fund.

CustodianIdentification <CtdnId> contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

17.4.4 CounterpartySidIdentification <CtrPtySdId>

Presence: [1..1]

Definition: Party(ies) on the counterparty side of the foreign exchange trade.

CounterpartySidIdentification <CtrPtySdId> contains the following **TradePartyIdentification8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubmittingParty <SubmitgPty>	[1..1]	±		256
	TradeParty <TradPty>	[0..1]	±		256
	FundIdentification <FndId>	[0..*]			257
	FundIdentification <FndId>	[1..1]	±		257
	AccountIdentificationWithCustodian <AcctIdWthCtdn>	[0..1]	Text		257
	CustodianIdentification <CtdnId>	[0..1]	±		257

17.4.4.1 SubmittingParty <SubmitgPty>

Presence: [1..1]

Definition: Party that submits the foreign exchange trade to the matching system or to the settlement system or to the counterparty.

SubmittingParty <SubmitgPty> contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

17.4.4.2 TradeParty <TradPty>

Presence: [0..1]

Definition: Party that originated the foreign exchange trade. This party may be the same as the submitting party.

TradeParty <TradPty> contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

17.4.4.3 FundIdentification <FndId>

Presence: [0..*]

Definition: Identifies the fund that is one of the parties in the foreign exchange trade.

FundIdentification <FndId> contains the following **FundIdentification5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FundIdentification <FndId>	[1..1]	±		257
	AccountIdentificationWithCustodian <AcctIdWthCtdn>	[0..1]	Text		257
	CustodianIdentification <CtdnId>	[0..1]	±		257

17.4.4.3.1 FundIdentification <FndId>

Presence: [1..1]

Definition: Identification of the investment fund.

FundIdentification <FndId> contains the following elements (see "[PartyIdentification60](#)" on page 365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FundIdentification <FndId>	[1..1]	Text		365
	NameAndAddress <NmAndAdr>	[0..1]	±		365
	LegalEntityIdentifier <LglnNtyIdr>	[0..1]	IdentifierSet		366

17.4.4.3.2 AccountIdentificationWithCustodian <AcctIdWthCtdn>

Presence: [0..1]

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

Datatype: "[Max35Text](#)" on page 396

17.4.4.3.3 CustodianIdentification <CtdnId>

Presence: [0..1]

Definition: Identification of the custodian which services the account of the fund.

CustodianIdentification <CtdnId> contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

17.4.5 TradeAmounts <TradAmts>

Presence: [1..1]

Definition: Amounts of the foreign exchange trade.

TradeAmounts <TradAmts> contains the following **AmountsAndValueDate8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingSideBuyAmount <TradgSdBuyAmt>	[1..1]			258
{Or	Amount <Amt>	[1..1]	Amount	C2, C5	259
Or}	DigitalTokenAmount <DgtITknAmt>	[1..1]		C9	259
	Identifier <Idr>	[0..1]	IdentifierSet		260
	Unit <Unit>	[1..1]	Quantity		260
	Description <Desc>	[0..1]	Text		260
	TradingSideSellAmount <TradgSdSellAmt>	[1..1]			260
{Or	Amount <Amt>	[1..1]	Amount	C2, C5	260
Or}	DigitalTokenAmount <DgtITknAmt>	[1..1]		C9	261
	Identifier <Idr>	[0..1]	IdentifierSet		261
	Unit <Unit>	[1..1]	Quantity		261
	Description <Desc>	[0..1]	Text		261
	SettlementDate <SttlmDt>	[1..1]	Date		262

17.4.5.1 TradingSideBuyAmount <TradgSdBuyAmt>

Presence: [1..1]

Definition: Currency and amount bought in a foreign exchange trade.

TradingSideBuyAmount <TradgSdBuyAmt> contains one of the following **CurrencyOrDigitalTokenAmount2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Amount <Amt>	[1..1]	Amount	C2, C5	259
Or}	DigitalTokenAmount <DgtITknAmt>	[1..1]		C9	259
	Identifier <Idr>	[0..1]	IdentifierSet		260
	Unit <Unit>	[1..1]	Quantity		260
	Description <Desc>	[0..1]	Text		260

17.4.5.1.1 Amount <Amt>

Presence: [1..1]

Definition: Amount specified as an ISO currency (ISO 4217).

Impacted by: C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 378

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.

17.4.5.1.2 DigitalTokenAmount <DgtITknAmt>

Presence: [1..1]

Definition: Amount specified as a non-ISO currency (ISO 4217).

Impacted by: C9 "IdentifierOrDescriptionRule"

DigitalTokenAmount <DgtITknAmt> contains the following **DigitalTokenAmount3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identifier <Idr>	[0..1]	IdentifierSet		260
	Unit <Unit>	[1..1]	Quantity		260
	Description <Desc>	[0..1]	Text		260

Constraints

- **IdentifierOrDescriptionRule**

Identifier must be present or Description must be present.

Following Must be True

/Identifier Must be present

Or /Description Must be present

17.4.5.1.2.1 Identifier <Idr>

Presence: [0..1]

Definition: Specifies the digital token identifier (DTI).

Datatype: "DTI2024Identifier" on page 390

17.4.5.1.2.2 Unit <Unit>

Presence: [1..1]

Definition: Quantity of digital tokens expressed as a number, for example, a number of blockchain tokens.

Datatype: "Max30DecimalNumber" on page 392

17.4.5.1.2.3 Description <Desc>

Presence: [0..1]

Definition: Provides a description of the digital token identifier.

Datatype: "Max30Text" on page 395

17.4.5.2 TradingSideSellAmount <TradgSdSellAmt>

Presence: [1..1]

Definition: Currency and amount sold in a foreign exchange trade.

TradingSideSellAmount <TradgSdSellAmt> contains one of the following **CurrencyOrDigitalTokenAmount2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Amount <Amt>	[1..1]	Amount	C2, C5	260
Or}	DigitalTokenAmount <DgtlTknAmt>	[1..1]		C9	261
	Identifier <Idr>	[0..1]	IdentifierSet		261
	Unit <Unit>	[1..1]	Quantity		261
	Description <Desc>	[0..1]	Text		261

17.4.5.2.1 Amount <Amt>

Presence: [1..1]

Definition: Amount specified as an ISO currency (ISO 4217).

Impacted by: C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 378

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.

17.4.5.2.2 DigitalTokenAmount <DgtITknAmt>

Presence: [1..1]

Definition: Amount specified as a non-ISO currency (ISO 4217).

Impacted by: C9 "IdentifierOrDescriptionRule"

DigitalTokenAmount <DgtITknAmt> contains the following **DigitalTokenAmount3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identifier <Idr>	[0..1]	IdentifierSet		261
	Unit <Unit>	[1..1]	Quantity		261
	Description <Desc>	[0..1]	Text		261

Constraints

- **IdentifierOrDescriptionRule**

Identifier must be present or Description must be present.

```
Following Must be True
  /Identifier Must be present
Or    /Description Must be present
```

17.4.5.2.2.1 Identifier <Idr>

Presence: [0..1]

Definition: Specifies the digital token identifier (DTI).

Datatype: "DTI2024Identifier" on page 390

17.4.5.2.2.2 Unit <Unit>

Presence: [1..1]

Definition: Quantity of digital tokens expressed as a number, for example, a number of blockchain tokens.

Datatype: "Max30DecimalNumber" on page 392

17.4.5.2.2.3 Description <Desc>

Presence: [0..1]

Definition: Provides a description of the digital token identifier.

Datatype: "Max30Text" on page 395

17.4.5.3 SettlementDate <StlmDt>

Presence: [1..1]

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

Datatype: "ISODate" on page 389

17.4.6 AgreedRate <AgrdRate>

Presence: [1..1]

Definition: Exchange rate as agreed by the traders.

AgreedRate <AgrdRate> contains the following **AgreedRate3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExchangeRate <XchgRate>	[1..1]	Rate		262
	UnitCurrency <UnitCcy>	[0..1]	CodeSet	C1	262
	QuotedCurrency <QtdCcy>	[0..1]	CodeSet	C1	262

17.4.6.1 ExchangeRate <XchgRate>

Presence: [1..1]

Definition: The value of one currency expressed in relation to another currency. ExchangeRate expresses the ratio between UnitCurrency and QuotedCurrency (ExchangeRate = UnitCurrency/QuotedCurrency).

Datatype: "BaseOneRate" on page 392

17.4.6.2 UnitCurrency <UnitCcy>

Presence: [0..1]

Definition: Currency in which the rate of exchange is expressed in a currency exchange. In the example 1GBP = xxxCUR, the unit currency is GBP.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 379

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.

17.4.6.3 QuotedCurrency <QtdCcy>

Presence: [0..1]

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

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 379

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.

17.4.7 NonDeliverableForwardConditions <NDFConds>

Presence: [0..1]

Definition: Provides the opening and fixing information for an NDF trade.

NonDeliverableForwardConditions <NDFConds> contains the following **NonDeliverableForwardConditions2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OpeningConditions <OpngConds>	[1..1]			263
	SettlementCurrency <SttlmCcy>	[1..1]	CodeSet	C1	264
	ValuationDate <ValtnDt>	[1..1]	Date		264
	SettlementRateSource <SttlmRateSrc>	[1..2]		C17	264
	RateSource <RateSrc>	[1..1]	Text		265
	Time <Tm>	[0..1]	Text		265
	CountryCode <CtryCd>	[0..1]	CodeSet	C4	265
	LocationCode <LctnCd>	[0..1]	Text		265
	FixingConditions <FvgConds>	[0..1]			265
	TradeDate <TradDt>	[1..1]	Date		266
	OriginatorReference <OrgtrRef>	[1..1]	Text		266
	CommonReference <CmonRef>	[0..1]	Text		266
	RelatedReference <RltdRef>	[0..1]	Text		266
	TradingSideBuyAmount <TradgSdBuyAmt>	[1..1]	Amount	C2, C5	266
	TradingSideSellAmount <TradgSdSellAmt>	[1..1]	Amount	C2, C5	267
	ExchangeRate <XchgRate>	[1..1]	Rate		267

17.4.7.1 OpeningConditions <OpngConds>

Presence: [1..1]

Definition: Provides the opening information associated with an NDF trade.

OpeningConditions <OpngConds> contains the following **OpeningConditions1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementCurrency <SttlmCcy>	[1..1]	CodeSet	C1	264
	ValuationDate <ValtnDt>	[1..1]	Date		264
	SettlementRateSource <SttlmRateSrc>	[1..2]		C17	264
	RateSource <RateSrc>	[1..1]	Text		265
	Time <Tm>	[0..1]	Text		265
	CountryCode <CtryCd>	[0..1]	CodeSet	C4	265
	LocationCode <LctnCd>	[0..1]	Text		265

17.4.7.1.1 SettlementCurrency <SttlmCcy>

Presence: [1..1]

Definition: Specifies the settlement currency of the non deliverable trade.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 379

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.

17.4.7.1.2 ValuationDate <ValtnDt>

Presence: [1..1]

Definition: Specifies the valuation date for a non deliverable trade.

Datatype: "ISODate" on page 389

17.4.7.1.3 SettlementRateSource <SttlmRateSrc>

Presence: [1..2]

Definition: Specifies the rate source associated with the non deliverable trade.

Impacted by: C17 "TimeCountryLocationRule"

SettlementRateSource <SttlmRateSrc> contains the following **SettlementRateSource1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	RateSource <RateSrc>	[1..1]	Text		265
	Time <Tm>	[0..1]	Text		265
	CountryCode <CtryCd>	[0..1]	CodeSet	C4	265
	LocationCode <LctnCd>	[0..1]	Text		265

Constraints

- **TimeCountryLocationRule**

Time, Country and Location must be present together or not present at all.

17.4.7.1.3.1 RateSource <RateSrc>

Presence: [1..1]

Definition: Specifies the rate source for the non deliverable trade.

Datatype: "RateSourceText" on page 397

17.4.7.1.3.2 Time <Tm>

Presence: [0..1]

Definition: Specifies the time "HHMM" associated with the rate source.

Datatype: "Exact4NumericText" on page 393

17.4.7.1.3.3 CountryCode <CtryCd>

Presence: [0..1]

Definition: Specifies the country code for the quoted rate source.

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 381

Constraints

- **Country**

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

17.4.7.1.3.4 LocationCode <LctnCd>

Presence: [0..1]

Definition: The location expressed as a 2 character code.

Datatype: "Exact2AlphaNumericText" on page 393

17.4.7.2 FixingConditions <FvgConds>

Presence: [0..1]

Definition: Provides the additional information for an NDF as supplied on a fixing instruction.

FixingConditions <FvgConds> contains the following **FixingConditions1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[1..1]	Date		266
	OriginatorReference <OrgtrRef>	[1..1]	Text		266
	CommonReference <CmonRef>	[0..1]	Text		266
	RelatedReference <RltdRef>	[0..1]	Text		266
	TradingSideBuyAmount <TradgSdBuyAmt>	[1..1]	Amount	C2, C5	266
	TradingSideSellAmount <TradgSdSellAmt>	[1..1]	Amount	C2, C5	267
	ExchangeRate <XchgRate>	[1..1]	Rate		267

17.4.7.2.1 TradeDate <TradDt>

Presence: [1..1]

Definition: The date on which the trade was executed.

Datatype: "ISODate" on page 389

17.4.7.2.2 OriginatorReference <OrgtrRef>

Presence: [1..1]

Definition: Represents the original reference of the instruction for which the status is given, as assigned by the participant that submitted the foreign exchange trade.

Datatype: "Max35Text" on page 396

17.4.7.2.3 CommonReference <CmonRef>

Presence: [0..1]

Definition: Reference common to both parties of the trade.

Datatype: "Max35Text" on page 396

17.4.7.2.4 RelatedReference <RltdRef>

Presence: [0..1]

Definition: Reference to the identification of a previous event in the life of a trade which is amended or cancelled.

Datatype: "Max35Text" on page 396

17.4.7.2.5 TradingSideBuyAmount <TradgSdBuyAmt>

Presence: [1..1]

Definition: Currency and amount bought in a foreign exchange trade.

Impacted by: C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 378

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.

17.4.7.2.6 TradingSideSellAmount <TradgSdSellAmt>

Presence: [1..1]

Definition: Currency and amount sold in a foreign exchange trade.

Impacted by: C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 378

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.

17.4.7.2.7 ExchangeRate <XchgRate>

Presence: [1..1]

Definition: The value of one currency expressed in relation to another currency. ExchangeRate expresses the ratio between UnitCurrency and QuotedCurrency (ExchangeRate = UnitCurrency/QuotedCurrency).

Datatype: "BaseOneRate" on page 392

17.4.8 TradingSideSettlementInstructions <TradgSdSttlmInstrs>

Presence: [0..1]

Definition: Settlement instructions for the amounts received by the trading side.

TradingSideSettlementInstructions <TradgSdSttlmInstrs> contains the following **SettlementParties120** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryAgent <DlvryAgt>	[0..1]	±		268
	Intermediary <Intrmy>	[0..1]	±		268
	ReceivingAgent <RcvgAgt>	[1..1]	±		268
	BeneficiaryInstitution <BnfcryInstn>	[0..1]	±		269

17.4.8.1 DeliveryAgent <DlvryAgt>

Presence: [0..1]

Definition: Financial institution from which cash will be transferred.

DeliveryAgent <DlvryAgt> contains one of the following elements (see "[PartyIdentification242Choice](#)" on [page 363](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

17.4.8.2 Intermediary <Intrmy>

Presence: [0..1]

Definition: Party, within the settlement chain, between the delivery and receiving agents.

Intermediary <Intrmy> contains one of the following elements (see "[PartyIdentification242Choice](#)" on [page 363](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

17.4.8.3 ReceivingAgent <RcvgAgt>

Presence: [1..1]

Definition: Financial institution where the payee will receive the funds.

ReceivingAgent <RcvgAgt> contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

17.4.8.4 BeneficiaryInstitution <BnfcryInstn>

Presence: [0..1]

Definition: Ultimate institution that will receive the funds when different from the trading or counterparty side.

BeneficiaryInstitution <BnfcryInstn> contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

17.4.9 CounterpartySideSettlementInstructions <CtrPtySdSttlmInstrs>

Presence: [0..1]

Definition: Settlement instructions for the amounts received by the counterparty.

CounterpartySideSettlementInstructions <CtrPtySdSttlmInstrs> contains the following **SettlementParties120** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryAgent <DlvryAgt>	[0..1]	±		269
	Intermediary <Intrmy>	[0..1]	±		270
	ReceivingAgent <RcvgAgt>	[1..1]	±		270
	BeneficiaryInstitution <BnfcryInstn>	[0..1]	±		270

17.4.9.1 DeliveryAgent <DlvryAgt>

Presence: [0..1]

Definition: Financial institution from which cash will be transferred.

DeliveryAgent <DlvryAgt> contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

17.4.9.2 Intermediary <Intrmy>

Presence: [0..1]

Definition: Party, within the settlement chain, between the delivery and receiving agents.

Intermediary <Intrmy> contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

17.4.9.3 ReceivingAgent <RcvgAgt>

Presence: [1..1]

Definition: Financial institution where the payee will receive the funds.

ReceivingAgent <RcvgAgt> contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

17.4.9.4 BeneficiaryInstitution <BnfcryInstn>

Presence: [0..1]

Definition: Ultimate institution that will receive the funds when different from the trading or counterparty side.

BeneficiaryInstitution <BnfcryInstn> contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

17.4.10 GeneralInformation <Gnllnf>

Presence: [0..1]

Definition: Additional Information about the foreign exchange trade.

GeneralInformation <Gnllnf> contains the following **GeneralInformation9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BlockIndicator <BlckInd>	[0..1]	Indicator		272
	RelatedTradeReference <RltdTradRef>	[0..1]	Text		272
	DealingMethod <DealgMtd>	[0..1]	CodeSet		272
	BrokerIdentification <Brkrld>	[0..1]	±		272
	CounterpartyReference <CtrPtyRef>	[0..1]	Text		272
	BrokersCommission <BrkrsComssn>	[0..1]	Amount	C1, C6	273
	SenderToReceiverInformation <SndrToRcvrInf>	[0..1]	Text		273
	DealingBranchTradingSide <DealgBrnchTradgSd>	[0..1]	±		273
	DealingBranchCounterpartySide <DealgBrnchCtrPtySd>	[0..1]	±		273
	ContactInformation <CtctInf>	[0..1]	±		274
	AgreementDetails <AgrmtDtls>	[0..1]			274
	AgreementCode <AgrmtCd>	[1..1]	Text		274
	Date <Dt>	[0..1]	Date		274
	Version <Vrsn>	[0..1]	Text		275
	DefinitionsYear <DefsyYr>	[0..1]	Year		275
	BrokersReference <BrkrsRef>	[0..1]	Text		275
	PaymentClearingCentre <PmtClrCentr>	[0..1]	CodeSet	C4	275
	CalculationAgent <ClctnAgt>	[0..1]			275
{Or	Code <Cd>	[1..1]	CodeSet		276
Or}	Proprietary <Prtry>	[1..1]	Text		276

17.4.10.1 BlockIndicator <BlckInd>

Presence: [0..1]

Definition: Indicates whether the trade is a block or single trade.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 391):

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

17.4.10.2 RelatedTradeReference <RltdTradRef>

Presence: [0..1]

Definition: Reference to a preceding transaction, for example, an option or swap.

Datatype: "[Max35Text](#)" on page 396

17.4.10.3 DealingMethod <DealgMtd>

Presence: [0..1]

Definition: Method used by the trading parties to negotiate and/or execute a deal.

Datatype: "[Trading1MethodCode](#)" on page 388

CodeName	Name	Definition
ELEC	Electronic	Trade executed through an electronic trading system.
PHON	Phone	Trade executed over the phone.
BROK	Broker	Trade executed through a broker.

17.4.10.4 BrokerIdentification <Brkrld>

Presence: [0..1]

Definition: Specifies the broker which arranged the deal between the trading side and the counterparty side or, when two money brokers are involved, between the trading side and the other money broker.

BrokerIdentification <Brkrld> contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

17.4.10.5 CounterpartyReference <CtrPtyRef>

Presence: [0..1]

Definition: Counterparty's reference for the trade.

Datatype: "[Max35Text](#)" on page 396

17.4.10.6 BrokersCommission <BrkrsComssn>

Presence: [0..1]

Definition: Brokerage fee for a broker confirmation.

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

Datatype: "ActiveCurrencyAndAmount" on page 377

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.

17.4.10.7 SenderToReceiverInformation <SndrToRcvrInf>

Presence: [0..1]

Definition: Specifies additional information for the receiver and applies to the whole message.

Datatype: "Max210Text" on page 395

17.4.10.8 DealingBranchTradingSide <DealgBrnchTradgSd>

Presence: [0..1]

Definition: Specifies the branch at the trading side with which the deal was done.

DealingBranchTradingSide <DealgBrnchTradgSd> contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

17.4.10.9 DealingBranchCounterpartySide <DealgBrnchCtrPtySd>

Presence: [0..1]

Definition: Specifies the branch at the counterparty side with which the deal was done.

DealingBranchCounterpartySide <DealgBrnchCtrPtySd> contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

17.4.10.10 ContactInformation <CtctInf>

Presence: [0..1]

Definition: Specifies the name and/or electronic address of the receiver of the message who may be contacted for any queries concerning this trade.

ContactInformation <CtctInf> contains the following elements (see "[ContactInformation1](#)" on page 358 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[0..1]	Text		358
	FaxNumber <FaxNb>	[0..1]	Text		358
	TelephoneNumber <TelNb>	[0..1]	Text		358
	EmailAddress <EmailAdr>	[0..1]	Text		358

17.4.10.11 AgreementDetails <AgrmtDtls>

Presence: [0..1]

Definition: Specifies the type, date and version of the agreement used in a trade.

AgreementDetails <AgrmtDtls> contains the following **AgreementConditions1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreementCode <AgrmtCd>	[1..1]	Text		274
	Date <Dt>	[0..1]	Date		274
	Version <Vrsn>	[0..1]	Text		275

17.4.10.11.1 AgreementCode <AgrmtCd>

Presence: [1..1]

Definition: Specifies the type of agreement.

Datatype: "[Max6AlphaText](#)" on page 397

17.4.10.11.2 Date <Dt>

Presence: [0..1]

Definition: Specifies the date of the agreement.

Datatype: ["ISODate" on page 389](#)

17.4.10.11.3 Version <Vrsn>

Presence: [0..1]

Definition: Specifies the version of the agreement.

Datatype: ["Exact4NumericText" on page 393](#)

17.4.10.12 DefinitionsYear <DefsyYr>

Presence: [0..1]

Definition: Specifies the year of definitions of the agreement.

Datatype: ["ISOYear" on page 398](#)

17.4.10.13 BrokersReference <BrkrsRef>

Presence: [0..1]

Definition: Specifies a reference applied to the trade instruction by a broker.

Datatype: ["Max35Text" on page 396](#)

17.4.10.14 PaymentClearingCentre <PmtClrCentr>

Presence: [0..1]

Definition: Specifies the place of clearing for offshore currency trades.

Usage: Used to designate the clearing centre for offshore currency trades. It must not be used for trades that settle onshore.

Impacted by: [C4 "Country"](#)

Datatype: ["CountryCode" on page 381](#)

Constraints

- **Country**

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

17.4.10.15 CalculationAgent <ClctnAgt>

Presence: [0..1]

Definition: Specifies the party that will act as calculation agent for a cash-settled trade.

CalculationAgent <ClctnAgt> contains one of the following **CalculationAgent1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		276
Or}	Proprietary <Prtry>	[1..1]	Text		276

17.4.10.15.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the party that will act as calculation agent, as published in an external calculation agent code set.

Datatype: "ExternalCalculationAgent1Code" on page 382

17.4.10.15.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the party that will act as calculation agent, in a free-text form.

Datatype: "Max35Text" on page 396

17.4.11 SplitTradeInformation <SpltTradInf>

Presence: [0..*]

Definition: Details of the split trade.

SplitTradeInformation <SplTtradInf> contains the following **SplitTradeDetails5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StatusDetails <StsDtls>	[0..1]			278
	MatchingSystemUniqueReference <MtchgSysUnqRef>	[1..1]	Text		278
	MatchingSystemMatchingReference <MtchgSysMtchgRef>	[0..1]	Text		278
	MatchingSystemMatchedSideReference <MtchgSysMtchdSdRef>	[0..1]	Text		278
	StatusOriginator <StsOrgtr>	[0..1]	Text		279
	CurrentStatus <CurSts>	[1..1]			279
	StatusCode <StsCd>	[1..1]	±		279
	SubStatusCode <SubStsCd>	[0..1]	Text		279
	CurrentStatusSubType <CurStsSubTp>	[0..1]	CodeSet		279
	CurrentStatusDateTime <CurStsDtTm>	[0..1]	DateTime		279
	PreviousStatus <PrvsSts>	[0..1]	±		280
	PreviousStatusSubType <PrvsStsSubTp>	[0..1]	CodeSet		280
	TradeAmounts <TradAmts>	[1..1]			280
	TradingSideBuyAmount <TradgSdBuyAmt>	[1..1]			281
{Or	Amount <Amt>	[1..1]	Amount	C2, C5	281
Or}	DigitalTokenAmount <DgtlTknAmt>	[1..1]		C9	282
	Identifier <Idr>	[0..1]	IdentifierSet		282
	Unit <Unit>	[1..1]	Quantity		282
	Description <Desc>	[0..1]	Text		282
	TradingSideSellAmount <TradgSdSellAmt>	[1..1]			283
{Or	Amount <Amt>	[1..1]	Amount	C2, C5	283
Or}	DigitalTokenAmount <DgtlTknAmt>	[1..1]		C9	283
	Identifier <Idr>	[0..1]	IdentifierSet		284
	Unit <Unit>	[1..1]	Quantity		284
	Description <Desc>	[0..1]	Text		284
	SettlementDate <SttlmDt>	[1..1]	Date		284
	AgreedRate <AgrdRate>	[0..1]			284
	ExchangeRate <XchgRate>	[1..1]	Rate		285
	UnitCurrency <UnitCcy>	[0..1]	CodeSet	C1	285

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	QuotedCurrency <QtdCcy>	[0..1]	CodeSet	C1	285

17.4.11.1 StatusDetails <StsDtls>

Presence: [0..1]

Definition: Provides information on the status of a foreign exchange trade in the system.

StatusDetails <StsDtls> contains the following **TradeData16** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MatchingSystemUniqueReference <MtchgSysUnqRef>	[1..1]	Text		278
	MatchingSystemMatchingReference <MtchgSysMtchgRef>	[0..1]	Text		278
	MatchingSystemMatchedSideReference <MtchgSysMtchdSdRef>	[0..1]	Text		278
	StatusOriginator <StsOrgtr>	[0..1]	Text		279
	CurrentStatus <CurSts>	[1..1]			279
	StatusCode <StsCd>	[1..1]	±		279
	SubStatusCode <SubStsCd>	[0..1]	Text		279
	CurrentStatusSubType <CurStsSubTp>	[0..1]	CodeSet		279
	CurrentStatusDateTime <CurStsDtTm>	[0..1]	DateTime		279
	PreviousStatus <PrvsSts>	[0..1]	±		280
	PreviousStatusSubType <PrvsStsSubTp>	[0..1]	CodeSet		280

17.4.11.1.1 MatchingSystemUniqueReference <MtchgSysUnqRef>

Presence: [1..1]

Definition: Reference to the unique system identification assigned to the trade by the central matching system.

Datatype: "Max35Text" on page 396

17.4.11.1.2 MatchingSystemMatchingReference <MtchgSysMtchgRef>

Presence: [0..1]

Definition: Reference to the unique matching identification assigned to the trade and to the matching trade from the counterparty by the central matching system.

Datatype: "Max35Text" on page 396

17.4.11.1.3 MatchingSystemMatchedSideReference <MtchgSysMtchdSdRef>

Presence: [0..1]

Definition: Unique reference from the central settlement system that allows the removal of alleged trades once the matched status notification for the matching side has been received.

Datatype: ["Max35Text" on page 396](#)

17.4.11.1.4 StatusOriginator <StsOrgtr>

Presence: [0..1]

Definition: Party that assigned the status to the trade.

Datatype: ["Max35Text" on page 396](#)

17.4.11.1.5 CurrentStatus <CurSts>

Presence: [1..1]

Definition: Specifies the new status of a trade.

CurrentStatus <CurSts> contains the following **StatusAndSubStatus2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StatusCode <StsCd>	[1..1]	±		279
	SubStatusCode <SubStsCd>	[0..1]	Text		279

17.4.11.1.5.1 StatusCode <StsCd>

Presence: [1..1]

Definition: Status expressed as a code.

StatusCode <StsCd> contains one of the following elements (see ["Status27Choice" on page 376](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		376
Or}	Proprietary <Prtry>	[1..1]	Text		376

17.4.11.1.5.2 SubStatusCode <SubStsCd>

Presence: [0..1]

Definition: Sub status expressed as a code.

Datatype: ["Exact4AlphaNumericText" on page 393](#)

17.4.11.1.6 CurrentStatusSubType <CurStsSubTp>

Presence: [0..1]

Definition: Additional information on the current status of a trade in a central system.

Datatype: ["StatusSubType2Code" on page 386](#)

CodeName	Name	Definition
SMDY	OnlySameDayFlagTrue	Same day flag has been set to true for the sub status of the trade notification.

17.4.11.1.7 CurrentStatusDateTime <CurStsDtTm>

Presence: [0..1]

Definition: Specifies the date and time at which the current status was assigned.

Datatype: "ISODatetime" on page 389

17.4.11.1.8 PreviousStatus <PrvsSts>

Presence: [0..1]

Definition: Specifies the previous status of a trade.

PreviousStatus <PrvsSts> contains one of the following elements (see "Status28Choice" on page 375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		375
Or}	Proprietary <Prtry>	[1..1]	Text		375

17.4.11.1.9 PreviousStatusSubType <PrvsStsSubTp>

Presence: [0..1]

Definition: Additional information on the previous status of a trade in a central system.

Datatype: "StatusSubType2Code" on page 386

CodeName	Name	Definition
SMDY	OnlySameDayFlagTrue	Same day flag has been set to true for the sub status of the trade notification.

17.4.11.2 TradeAmounts <TradAmts>

Presence: [1..1]

Definition: Amounts of the foreign exchange trade.

TradeAmounts <TradAmts> contains the following **AmountsAndValueDate8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingSideBuyAmount <TradgSdBuyAmt>	[1..1]			281
{Or	Amount <Amt>	[1..1]	Amount	C2, C5	281
Or}	DigitalTokenAmount <DgtlTknAmt>	[1..1]		C9	282
	Identifier <Idr>	[0..1]	IdentifierSet		282
	Unit <Unit>	[1..1]	Quantity		282
	Description <Desc>	[0..1]	Text		282
	TradingSideSellAmount <TradgSdSellAmt>	[1..1]			283
{Or	Amount <Amt>	[1..1]	Amount	C2, C5	283
Or}	DigitalTokenAmount <DgtlTknAmt>	[1..1]		C9	283
	Identifier <Idr>	[0..1]	IdentifierSet		284
	Unit <Unit>	[1..1]	Quantity		284
	Description <Desc>	[0..1]	Text		284
	SettlementDate <SttlmDt>	[1..1]	Date		284

17.4.11.2.1 TradingSideBuyAmount <TradgSdBuyAmt>

Presence: [1..1]

Definition: Currency and amount bought in a foreign exchange trade.

TradingSideBuyAmount <TradgSdBuyAmt> contains one of the following **CurrencyOrDigitalTokenAmount2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Amount <Amt>	[1..1]	Amount	C2, C5	281
Or}	DigitalTokenAmount <DgtlTknAmt>	[1..1]		C9	282
	Identifier <Idr>	[0..1]	IdentifierSet		282
	Unit <Unit>	[1..1]	Quantity		282
	Description <Desc>	[0..1]	Text		282

17.4.11.2.1.1 Amount <Amt>

Presence: [1..1]

Definition: Amount specified as an ISO currency (ISO 4217).

Impacted by: C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 378

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.

17.4.11.2.1.2 DigitalTokenAmount <DgtITknAmt>

Presence: [1..1]

Definition: Amount specified as a non-ISO currency (ISO 4217).

Impacted by: C9 "IdentifierOrDescriptionRule"

DigitalTokenAmount <DgtITknAmt> contains the following **DigitalTokenAmount3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identifier <Idr>	[0..1]	IdentifierSet		282
	Unit <Unit>	[1..1]	Quantity		282
	Description <Desc>	[0..1]	Text		282

Constraints

- **IdentifierOrDescriptionRule**

Identifier must be present or Description must be present.

```
Following Must be True
/Identifier Must be present
Or /Description Must be present
```

17.4.11.2.1.2.1 Identifier <Idr>

Presence: [0..1]

Definition: Specifies the digital token identifier (DTI).

Datatype: "DTI2024Identifier" on page 390

17.4.11.2.1.2.2 Unit <Unit>

Presence: [1..1]

Definition: Quantity of digital tokens expressed as a number, for example, a number of blockchain tokens.

Datatype: "Max30DecimalNumber" on page 392

17.4.11.2.1.2.3 Description <Desc>

Presence: [0..1]

Definition: Provides a description of the digital token identifier.

Datatype: "Max30Text" on page 395

17.4.11.2.2 TradingSideSellAmount <TradgSdSellAmt>

Presence: [1..1]

Definition: Currency and amount sold in a foreign exchange trade.

TradingSideSellAmount <TradgSdSellAmt> contains one of the following **CurrencyOrDigitalTokenAmount2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Amount <Amt>	[1..1]	Amount	C2, C5	283
Or}	DigitalTokenAmount <DgtlTknAmt>	[1..1]		C9	283
	Identifier <Idr>	[0..1]	IdentifierSet		284
	Unit <Unit>	[1..1]	Quantity		284
	Description <Desc>	[0..1]	Text		284

17.4.11.2.2.1 Amount <Amt>

Presence: [1..1]

Definition: Amount specified as an ISO currency (ISO 4217).

Impacted by: C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 378

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.

17.4.11.2.2.2 DigitalTokenAmount <DgtlTknAmt>

Presence: [1..1]

Definition: Amount specified as a non-ISO currency (ISO 4217).

Impacted by: C9 "IdentifierOrDescriptionRule"

DigitalTokenAmount <DgtlTknAmt> contains the following **DigitalTokenAmount3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identifier <Idr>	[0..1]	IdentifierSet		284
	Unit <Unit>	[1..1]	Quantity		284
	Description <Desc>	[0..1]	Text		284

Constraints

- **IdentifierOrDescriptionRule**

Identifier must be present or Description must be present.

Following Must be True
 /Identifier Must be present
 Or /Description Must be present

17.4.11.2.2.2.1 Identifier <Idr>

Presence: [0..1]

Definition: Specifies the digital token identifier (DTI).

Datatype: "DTI2024Identifier" on page 390

17.4.11.2.2.2.2 Unit <Unit>

Presence: [1..1]

Definition: Quantity of digital tokens expressed as a number, for example, a number of blockchain tokens.

Datatype: "Max30DecimalNumber" on page 392

17.4.11.2.2.2.3 Description <Desc>

Presence: [0..1]

Definition: Provides a description of the digital token identifier.

Datatype: "Max30Text" on page 395

17.4.11.2.3 SettlementDate <SttlmDt>

Presence: [1..1]

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

Datatype: "ISODate" on page 389

17.4.11.3 AgreedRate <AgrdRate>

Presence: [0..1]

Definition: Exchange rate as agreed by the traders.

AgreedRate <AgrdRate> contains the following **AgreedRate3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExchangeRate <XchgRate>	[1..1]	Rate		285
	UnitCurrency <UnitCcy>	[0..1]	CodeSet	C1	285
	QuotedCurrency <QtdCcy>	[0..1]	CodeSet	C1	285

17.4.11.3.1 ExchangeRate <XchgRate>

Presence: [1..1]

Definition: The value of one currency expressed in relation to another currency. ExchangeRate expresses the ratio between UnitCurrency and QuotedCurrency (ExchangeRate = UnitCurrency/QuotedCurrency).

Datatype: "BaseOneRate" on page 392

17.4.11.3.2 UnitCurrency <UnitCcy>

Presence: [0..1]

Definition: Currency in which the rate of exchange is expressed in a currency exchange. In the example 1GBP = xxxCUR, the unit currency is GBP.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 379

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.

17.4.11.3.3 QuotedCurrency <QtdCcy>

Presence: [0..1]

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

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 379

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.

17.4.12 RegulatoryReporting <RgltryRptg>

Presence: [0..1]

Definition: Information that is to be provided to trade repositories in the context of the regulatory standards around over-the-counter (OTC) derivatives, central counterparties and trade repositories.

RegulatoryReporting <RgltryRptg> contains the following **RegulatoryReporting8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingSideTransactionReporting <TradgSdTxRptg>	[0..*]			288
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		289
	ReportingParty <RptgPty>	[0..1]	±		289
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>	[0..*]			289
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		290
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		290
	CounterpartySideTransactionReporting <CtrPtySdTxRptg>	[0..*]			290
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		290
	ReportingParty <RptgPty>	[0..1]	±		290
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>	[0..*]			291
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		291
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		291
	CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>	[0..1]	±		291
	ClearingBroker <ClrBrkr>	[0..1]	±		292
	ClearingExceptionParty <ClrXcptnPty>	[0..1]	±		292
	ClearingBrokerIdentification <ClrBrkrld>	[0..1]			292
	SideIndicator <SdInd>	[1..1]	CodeSet		293
	ClearingBrokerIdentification <ClrBrkrld>	[1..1]	Text		293
	ClearingThresholdIndicator <ClrThrshldInd>	[0..1]	Indicator		293
	ClearedProductIdentification <ClrdPdctld>	[0..1]	Text		293
	ProductIdentifier <Pdctldr>	[0..1]			293
{Or	UnderlyingProductIdentifier <UndrlygPdctldr>	[1..1]	CodeSet		294
Or}	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		294
	AllocationIndicator <AllcnInd>	[0..1]	CodeSet		294
	CollateralisationIndicator <CollstnInd>	[0..1]	CodeSet		294
	ExecutionVenue <ExctnVn>	[0..1]	Text		295
	ExecutionTimestamp <ExctnTmstmp>	[0..1]	±		295
	NonStandardFlag <NonStdFlg>	[0..1]	Indicator		295
	LinkSwapIdentification <LkSwpld>	[0..1]	Text		295

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>	[0..1]	Indicator		295
	CollateralPortfolioIndicator <CollPrflInd>	[0..1]	Indicator		296
	CollateralPortfolioCode <CollPrflCd>	[0..1]	Text		296
	PortfolioCompressionIndicator <PrflCmprssnInd>	[0..1]	Indicator		296
	CorporateSectorIndicator <CorpSctrInd>	[0..1]	CodeSet		296
	TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>	[0..1]	Indicator		297
	IntragroupTradeIndicator <NtrgrpTradInd>	[0..1]	Indicator		297
	CommercialOrTreasuryFinancingIndicator <ComrcOrTrsrFincInd>	[0..1]	Indicator		297
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C7, C8, C10, C11, C12	298
	ConfirmationDateAndTimestamp <ConfDtAndTmstmp>	[0..1]	DateTime		299
	ClearingTimestamp <ClrTmstmp>	[0..1]	Time		299
	CommissionsAndFees <ComssnsAndFees>	[0..*]			299
	Type <Tp>	[1..1]			299
{Or	Code <Cd>	[1..1]	CodeSet		300
Or}	Proprietary <Prtry>	[1..1]	Text		302
	AmountOrRate <AmtOrRate>	[1..1]			302
{Or	Amount <Amt>	[1..1]	Amount	C1, C6	303
Or}	Rate <Rate>	[1..1]	Rate		303
	Sign <Sgn>	[0..1]	Indicator		303
	AdditionalReportingInformation <AddtlRptgInf>	[0..1]	Text		303

17.4.12.1 TradingSideTransactionReporting <TradgSdTxRptg>

Presence: [0..*]

Definition: Regulatory transaction reporting information from the Trading Side party.

TradingSideTransactionReporting <TradgSdTxRptg> contains the following
TradingSideTransactionReporting3 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		289
	ReportingParty <RptgPty>	[0..1]	±		289
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>	[0..*]			289
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		290
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		290

17.4.12.1.1 ReportingJurisdiction <RptgJursdctn>

Presence: [0..1]

Definition: Specifies the supervisory party to which the trade needs to be reported.

Datatype: "Max35Text" on page 396

17.4.12.1.2 ReportingParty <RptgPty>

Presence: [0..1]

Definition: Identifies the party that is responsible for reporting the trade to the trade repository.

ReportingParty <RptgPty> contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

17.4.12.1.3 TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>

Presence: [0..*]

Definition: Specifies the unique transaction identifier (UTI) to be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction over its life. This identifier can also be known as the Unique Swap Identifier (USI). This is the UTI from the Trading Side party.

TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr> contains the following
UniqueTransactionIdentifier3 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		290
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		290

17.4.12.1.3.1 UniqueTransactionIdentifier <UnqTxldr>

Presence: [1..1]

Definition: Unique transaction identifier will be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction during its lifetime. This identifier can also be known as the Unique Swap Identifier (USI).

Datatype: "UTIdentifier" on page 391

17.4.12.1.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxldr>

Presence: [0..*]

Definition: Prior unique transaction identifier specifies the previous unique transaction identifier (UTI) that was created at the time the transaction was executed. This identifier can also be known as the Prior Unique Swap Identifier (PUSI).

Datatype: "UTIdentifier" on page 391

17.4.12.2 CounterpartySideTransactionReporting <CtrPtySdTxRptg>

Presence: [0..*]

Definition: Regulatory transaction reporting information from the Counterparty Side party.

CounterpartySideTransactionReporting <CtrPtySdTxRptg> contains the following **CounterpartySideTransactionReporting3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		290
	ReportingParty <RptgPty>	[0..1]	±		290
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>	[0..*]			291
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		291
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		291

17.4.12.2.1 ReportingJurisdiction <RptgJursdctn>

Presence: [0..1]

Definition: Specifies the supervisory party to which the trade needs to be reported.

Datatype: "Max35Text" on page 396

17.4.12.2.2 ReportingParty <RptgPty>

Presence: [0..1]

Definition: Identifies the party that is responsible for reporting the trade to the trade repository.

ReportingParty <RptgPty> contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

17.4.12.2.3 CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>

Presence: [0..*]

Definition: Specifies the unique transaction identifier (UTI) to be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction over its life. This identifier can also be known as the Unique Swap Identifier (USI). This is the UTI from the Counterparty Side party.

CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr> contains the following **UniqueTransactionIdentifier3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		291
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		291

17.4.12.2.3.1 UniqueTransactionIdentifier <UnqTxldr>

Presence: [1..1]

Definition: Unique transaction identifier will be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction during its lifetime. This identifier can also be known as the Unique Swap Identifier (USI).

Datatype: "[UTIdentifier](#)" on page 391

17.4.12.2.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxldr>

Presence: [0..*]

Definition: Prior unique transaction identifier specifies the previous unique transaction identifier (UTI) that was created at the time the transaction was executed. This identifier can also be known as the Prior Unique Swap Identifier (PUSI).

Datatype: "[UTIdentifier](#)" on page 391

17.4.12.3 CentralCounterpartyClearingHouse <CtrIctrPtyClrHs>

Presence: [0..1]

Definition: Identifies an agency or separate corporation of a futures exchange responsible for settling and

clearing trades, collecting and maintaining margins, regulating delivery and reporting trade data. This can also be known as a Central Counterparty (CCP).

CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs> contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

17.4.12.4 ClearingBroker <ClrBrkr>

Presence: [0..1]

Definition: Identifies the party that is a member of the clearing house and that acts as a liaison between the investor and the Central Counterparty (CCP).

ClearingBroker <ClrBrkr> contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

17.4.12.5 ClearingExceptionParty <ClrXcptnPty>

Presence: [0..1]

Definition: Identifies the party that is exempt from a clearing obligation.

ClearingExceptionParty <ClrXcptnPty> contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

17.4.12.6 ClearingBrokerIdentification <ClrBrkrId>

Presence: [0..1]

Definition: Specifies the reference number assigned by the clearing broker. A distinction can be made between the reference for the Central Counterparty (CCP) leg and the reference for the client leg of the transaction.

ClearingBrokerIdentification <ClrBrkrlid> contains the following **ClearingBrokerIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SidIndicator <SdInd>	[1..1]	CodeSet		293
	ClearingBrokerIdentification <ClrBrkrlid>	[1..1]	Text		293

17.4.12.6.1 SidIndicator <SdInd>

Presence: [1..1]

Definition: Distinguishes the client leg from the central counterparty (CCP) leg in the clearing broker identification.

Datatype: "SidIndicator1Code" on page 386

CodeName	Name	Definition
CCPL	CCPLeg	Clearing broker identification is for the Central Counterparty (CCP) leg.
CLNT	ClientLeg	Clearing broker identification is for the client leg.

17.4.12.6.2 ClearingBrokerIdentification <ClrBrkrlid>

Presence: [1..1]

Definition: Specifies the identification assigned to the clearing broker.

Datatype: "Max35Text" on page 396

17.4.12.7 ClearingThresholdIndicator <ClrThrshldInd>

Presence: [0..1]

Definition: Specifies whether the contract is above or below the clearing threshold. Where No indicates the contract is below the clearing threshold and Yes indicates the contract is above the clearing threshold.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 391):

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

17.4.12.8 ClearedProductIdentification <ClrdPdctld>

Presence: [0..1]

Definition: Specifies the reference number assigned by the Central Counterparty (CCP).

Datatype: "Max35Text" on page 396

17.4.12.9 ProductIdentifier <Pdctldr>

Presence: [0..1]

Definition: Specifies the underlying product or unique product identifier.

ProductIdentifier <Pdctldr> contains one of the following **ProductIdentifier3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	UnderlyingProductIdentifier <UndrlygPdctldr>	[1..1]	CodeSet		294
Or}	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		294

17.4.12.9.1 UnderlyingProductIdentifier <UndrlygPdctldr>

Presence: [1..1]

Definition: Specifies the underlying product type.

Datatype: ["UnderlyingProductIdentifier1Code" on page 388](#)

CodeName	Name	Definition
FORW	ForeignExchangeForward	Underlying product type of the transaction is a Foreign Exchange Forward.
NDFO	ForeignExchangeNonDeliverableForward	Underlying product type of the transaction is a Foreign Exchange Non Deliverable Forward.
SPOT	ForeignExchangeSpot	Underlying product type of the transaction is Foreign Exchange Spot.
SWAP	ForeignExchangeSWAP	Underlying product type of the transaction is a Foreign Exchange SWAP.

17.4.12.9.2 UniqueProductIdentifier <UnqPdctldr>

Presence: [1..1]

Definition: Specifies the unique product identifier as an ISO 4914 identifier.

Datatype: ["Max12Text" on page 394](#)

17.4.12.10 AllocationIndicator <AllcnInd>

Presence: [0..1]

Definition: Specifies whether the trade is a pre-allocation or a post-allocation trade, or whether the trade is unallocated.

Datatype: ["AllocationIndicator1Code" on page 380](#)

CodeName	Name	Definition
POST	Post-allocation	Trade is a post-allocation trade.
PREA	Pre-allocation	Trade is a pre-allocation trade.
UNAL	Unallocated	Trade is unallocated.

17.4.12.11 CollateralisationIndicator <CollstnInd>

Presence: [0..1]

Definition: Specifies whether the transaction is collateralised.

Datatype: ["CollateralisationIndicator1Code" on page 380](#)

CodeName	Name	Definition
FULL	FullyCollateralised	Transaction is fully collateralised.
ONEW	OneWayCollateralised	Transaction is one-way collateralised.
PART	PartiallyCollateralised	Transaction is partially collateralised.
UNCO	Uncollateralised	Transaction is uncollateralised.

17.4.12.12 ExecutionVenue <ExctnVn>

Presence: [0..1]

Definition: Specifies the trading venue of the transaction.

Datatype: "Max35Text" on page 396

17.4.12.13 ExecutionTimestamp <ExctnTmstmp>

Presence: [0..1]

Definition: Specifies the date and time of the execution of the transaction in Coordinated Universal Time (UTC).

ExecutionTimestamp <ExctnTmstmp> contains one of the following elements (see "DateAndDateTime2Choice" on page 355 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		355
Or}	DateTime <DtTm>	[1..1]	DateTime		355

17.4.12.14 NonStandardFlag <NonStdFlg>

Presence: [0..1]

Definition: Specifies whether the reportable transaction has one or more additional terms or provisions, other than those listed in the required real-time data fields, that materially affects the price of the reportable transaction.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 391):

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

17.4.12.15 LinkSwapIdentification <LkSwpld>

Presence: [0..1]

Definition: Specifies the common reference or correlation identification for a swap transaction where the near and far leg are confirmed separately.

Datatype: "Exact42Text" on page 393

17.4.12.16 FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>

Presence: [0..1]

Definition: Specifies the financial nature of the reporting counterparty.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 391):

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

17.4.12.17 CollateralPortfolioIndicator <CollPrftlInd>

Presence: [0..1]

Definition: Specifies if the collateral is posted on a portfolio basis.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 391):

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

17.4.12.18 CollateralPortfolioCode <CollPrftlCd>

Presence: [0..1]

Definition: Identifies the portfolio code to which the trade belongs if the collateral is posted on a portfolio basis (and not trade by trade).

Datatype: "[Max10Text](#)" on page 394

17.4.12.19 PortfolioCompressionIndicator <PrftlCmprssnInd>

Presence: [0..1]

Definition: Indicates if the trade results from portfolio compression.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 391):

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

17.4.12.20 CorporateSectorIndicator <CorpSctrInd>

Presence: [0..1]

Definition: Specifies the corporate sector of the counterparty.

Datatype: "[CorporateSectorIdentifier1Code](#)" on page 380

CodeName	Name	Definition
L	AlternativeInvestmentFund	Alternative investment fund managed by an Alternative Investment Fund Manager (AIFM) authorised or registered in accordance with European Securities and Markets Authority (ESMA) Directive 2011/61/EU.
A	Assurance	Assurance undertaking authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2002/83/EC.
C	CreditInstitution	Credit Institution authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2006/48/EC.

CodeName	Name	Definition
I	Insurance	Insurance undertaking in accordance with European Securities and Markets Authority (ESMA) Directive 73/239/EEC.
F	InvestmentFirm	Investment firm in accordance with European Securities and Markets Authority (ESMA) Directive 2004/39/EC.
O	OccupationalRetirementProvision	Institution for occupational retirement provision within the meaning of Article 6(a) of European Securities and Markets Authority (ESMA) Directive 2003/41/EC.
R	Reinsurance	Reinsurance undertaking authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2005/68/EC.
U	UCITS	Undertakings for Collective Investment in Transferable Securities (UCITS) and its management company, authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2009/95/EC.

17.4.12.21 TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>

Presence: [0..1]

Definition: Specifies whether the counterparty has entered into a trade with a non-European Economic Area (EEA) counterparty that is not subject to the reporting obligation.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 391):

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

17.4.12.22 IntragroupTradeIndicator <NtrgrpTradInd>

Presence: [0..1]

Definition: Indicate if a reported trade falls under the definition of intragroup transaction, as defined by European Securities and Markets Authority (ESMA) in the Technical Standards.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 391):

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

17.4.12.23 CommercialOrTreasuryFinancingIndicator <ComrcIOrTrsrFincgInd>

Presence: [0..1]

Definition: Specifies whether the contract is objectively measurable as directly linked to the non-financial counterparty's commercial or treasury financing activity.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 391):

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

17.4.12.24 FinancialInstrumentIdentification <FinInstrmId>

Presence: [0..1]

Definition: Identification of a security, as assigned under a formal or proprietary identification scheme.

Impacted by: [C7 "DescriptionPresenceRule"](#), [C8 "DescriptionUsageRule"](#), [C10 "ISINGuideline"](#), [C11 "ISINPresenceRule"](#), [C12 "OtherIdentificationPresenceRule"](#)

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see ["SecurityIdentification19"](#) on page 355 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		356
	OtherIdentification <OthrlId>	[0..*]			356
	Identification <Id>	[1..1]	Text		357
	Suffix <Sfx>	[0..1]	Text		357
	Type <Tp>	[1..1]	±		357
	Description <Desc>	[0..1]	Text		357

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

17.4.12.25 ConfirmationDateAndTimestamp <ConfDtAndTmstmp>

Presence: [0..1]

Definition: Specifies the date and time of the confirmation of the trade in Universal Time Coordinated (UTC).

Datatype: "ISODatetime" on page 389

17.4.12.26 ClearingTimestamp <ClrTmstmp>

Presence: [0..1]

Definition: Specifies the time at which the Central Counterparty (CCP) has legally taken on the clearing of the trade in Universal Time Coordinated (UTC).

Datatype: "ISOTime" on page 398

17.4.12.27 CommissionsAndFees <ComssnsAndFees>

Presence: [0..*]

Definition: Provides the commission and fee type and amount or rate.

CommissionsAndFees <ComssnsAndFees> contains the following **FXCommissionOrFee1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			299
{Or	Code <Cd>	[1..1]	CodeSet		300
Or}	Proprietary <Prtry>	[1..1]	Text		302
	AmountOrRate <AmtOrRate>	[1..1]			302
{Or	Amount <Amt>	[1..1]	Amount	C1, C6	303
Or}	Rate <Rate>	[1..1]	Rate		303
	Sign <Sgn>	[0..1]	Indicator		303

17.4.12.27.1 Type <Tp>

Presence: [1..1]

Definition: Type of the commission or fee.

Type <Tp> contains one of the following **FXAmountType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		300
Or}	Proprietary <Prtry>	[1..1]	Text		302

17.4.12.27.1.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies a commission or fee type.*Datatype:* "FXAmountType1Code" on page 383

CodeName	Name	Definition
ZWIS	Zwischengewinn	Zwischengewinn.
WITH	WithholdingTax	Tax is on income deducted at source, which the paying agent is legally obliged to deduct from its payments of interest on deposits and other proceeds of a financial instrument.
VATA	ValueAddedTax	Tax is a value added tax.
TRAN	TransferTax	Tax levied on a transfer.
TRAX	TransactionTax	Tax levied on a transaction.
STEX	StockExchangeTax	Tax collected by a stock exchange.
STAM	StampDuty	Tax is on certain documents and transactions.
OTHR	OtherAmount	Another type of commission or fees.
COUN	NationalFederalTax	Tax is a country, national, or federal tax that is usually charged by the custodian.
LOCL	LocalTax	Tax that is charged by a local settlement system or local jurisdiction.
LOCO	LocalBrokerCommission	Local broker's commission amount.
LYDT	GermanLocalTax4	Local tax (Ertrag Besizanteilig) yield liable for interest down payment tax.
LOTE	GermanLocalTax3	Local tax (Zinstopf) offset interest per unit against tax exempt amount (variation to offset interest per unit in relation to tax exempt amount).
LIDT	GermanLocalTax2	Local tax (ZAS pflichtige Zinsen) - interest liable for interest down payment tax (proportion of gross interest per unit/ interim profits that is not covered by the credit in the interest pool).
EXEC	ExecutingBrokerCommission	Executing broker's commission amount.
EUTR	EUTaxRetention	Tax withheld at source in the framework of the European Directive on taxation of savings in the form of interest payments.
EQUL	Equalisation	Investor's subscription amount that is held by the fund in order to pay incentive / performance fees at the end of the fiscal year.
COAX	ConsumptionTax	Tax that is levied on goods and services purchased by customers, and is added to the retail price.
AKTI	Aktiengewinn	Share-related profit. This is a tax specific to the German market. The share-related-profit gives the fund the

CodeName	Name	Definition
		opportunity to pass on to the institutional investor redeeming fund units certain tax-free income from equity. The calculation method is based on the old Investment Tax Act (Investmentsteuergesetz).
ERFE	EarlyRedemptionFeeAmount	Early redemption fees.
ENTF	EntranceFees	Entrance fees amount
MARG	MarginAmount	Margin amount related commissions and fees.
MACO	MatchingOrConfirmationFees	Fee charged for matching and/or confirmation.
ANTO	NetGainLoss	Amount representing the difference between the cost and the current price of a security. In the context of securities settlement, it is the amount paid or received when the instructions are netted or paired off.
CREB	RebateBonification	Rebate or bonification fees or commission amount.
SPCN	SpecialConcessions	Fees, drawdown, or other reduction from or in addition to the deal price.
SUBS	Subscription	Subscription interest.
TOTL	Total	Total amount of all commissions or fees
DEAL	TradeDealAmount	Trade deal amount fees.
ACRU	AccruedInterest	Amount of interest earned on a debt, such as a bond, but not yet collected.
BAKL	BackLoadFee	Amount paid by investors when selling mutual fund shares.
CHAR	ChargesAndFees	Amount of money that cannot be categorised by another qualifier.
CBCH	CorrespondentBankCharge	Charge of the correspondent bank for transferring money.
LADT	GermanLocalTax1	Local tax (ZAS Anrechnungsbetrag) subject to interest down payment tax (proportion of interest liable for interest down payment tax/interim profit that is not covered by the tax exempt amount).
DSCA	DiscountAmount	Aggregate amount of discount.
HDGE	HedgingCost	Amount due and payable to a hedge counterparty under a hedge agreement during the relevant period.
ISDI	IssueDiscountAllowance	Amount of money defined as a discount on a new issue or on a tranche of an existing issue.
LEVY	PaymentLevyTax	Tax levied on a payment.

CodeName	Name	Definition
OCMT	OriginalCurrencyAmount	Posting/settlement amount in its original currency when conversion from/into another currency has occurred.
PRMA	PremiumAmount	Difference between the amount of money of the first leg and the amount of the second leg of the transaction.
OTMG	OnTopMargin	Amount is an on top margin.
REGF	RegulatoryFees	Amount of money charged by a regulatory authority, for example, Securities and Exchange fees.
REMU	RemunerationAmount	Amount of any other remuneration received or to be received by the broker in connection with the transaction.
RESU	ResultingAmount	Counter value of a foreign exchange conversion.
SAMG	SalesMargin	Financial metric used to assess a firm's financial health by revealing the proportion of money left over from revenues after accounting for the cost of goods sold. Gross profit margin serves as the source for paying additional expenses and future savings.
SETT	SettlementAmount	Amount of all settled transactions.
SHIP	ShippingCharge	Charge for shipping, including the insurance of securities.
ACCA	AccruedCapitalisation	Amount of unpaid interest (on bonds which have defaulted and have subsequently restructured), which is capitalized and added to the original principal amount of the bond.
PRDF	DifferenceInPrice	Difference between the deal price and another reference price.
REFD	ExpectedRefund	Amount of the expected refund.
PRWI	PartialRedemptionWithholdingAmount	Amount retained by a fund and paid out later at a time decided by the fund.
RSCH	ResearchFee	Charge or commission paid by the investor to a distributor/intermediary or other service provider for the provision of financial research.

17.4.12.27.1.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Specifies a commission or fee types, as a proprietary code.*Datatype:* "Max35Text" on page 396**17.4.12.27.2 AmountOrRate <AmtOrRate>***Presence:* [1..1]

Definition: Amount or rate of the commissions and fees.

AmountOrRate <AmtOrRate> contains one of the following **AmountOrRate4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Amount <Amt>	[1..1]	Amount	C1, C6	303
Or}	Rate <Rate>	[1..1]	Rate		303

17.4.12.27.2.1 Amount <Amt>

Presence: [1..1]

Definition: Specifies the actual amount.

Impacted by: [C1 "ActiveCurrency"](#), [C6 "CurrencyAmount"](#)

Datatype: ["ActiveCurrencyAndAmount"](#) on page 377

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.

17.4.12.27.2.2 Rate <Rate>

Presence: [1..1]

Definition: Specifies the rate (percentage) which is used to calculate the amount.

Datatype: ["BaseOneRate"](#) on page 392

17.4.12.27.3 Sign <Sgn>

Presence: [0..1]

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

Usage: when absent, it means that amount value is 0 or positive.

Datatype: One of the following values must be used (see ["PlusOrMinusIndicator"](#) on page 391):

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

17.4.12.28 AdditionalReportingInformation <AddtlRptgInf>

Presence: [0..1]

Definition: Specifies additional information that might be required by the regulator.

Datatype: "Max210Text" on page 395

17.4.13 PostTradeEvent <PstTradEvt>

Presence: [0..1]

Definition: Information relating to post-trade lifecycle events.

PostTradeEvent <PstTradEvt> contains the following **PostTradeEvent1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			304
{Or	Code <Cd>	[1..1]	CodeSet		304
Or}	Proprietary <Prtry>	[1..1]	Text		304
	OriginalReference <OrgnlRef>	[1..1]	Text		305
	UnderlyingLiabilityReference <UndrlygLbiltyRef>	[0..1]	Text		305
	ProfitOrLossSettlementDate <PrftOrLossStlmDt>	[0..1]	Date		305
	ProfitOrLoss <PrftOrLoss>	[0..1]			305
	Amount <Amt>	[1..1]	Amount	C1, C6	305
	Sign <Sgn>	[0..1]	Indicator		306
	OutstandingSettlementAmount <OutsdngStlmAmt>	[0..1]	Amount	C2, C5	306

17.4.13.1 Type <Tp>

Presence: [1..1]

Definition: Specifies the type of post trade event.

Type <Tp> contains one of the following **PostTradeEventType2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		304
Or}	Proprietary <Prtry>	[1..1]	Text		304

17.4.13.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the type of post trade event, as published in an external post trade event code set.

Datatype: "ExternalPostTradeEventType1Code" on page 383

17.4.13.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the type of post trade event, in a free-text form.

Datatype: "Max35Text" on page 396

17.4.13.2 OriginalReference <OrgnlRef>*Presence:* [1..1]*Definition:* Provides the original trade reference.*Datatype:* "Max35Text" on page 396**17.4.13.3 UnderlyingLiabilityReference <UndrlygLbiltyRef>***Presence:* [0..1]*Definition:* Related underlying liability, for example a commercial trade.*Datatype:* "Max35Text" on page 396**17.4.13.4 ProfitOrLossSettlementDate <PrftOrLossSttlmDt>***Presence:* [0..1]*Definition:* Date on which any profit or loss arising from the post-trade event will be settled.*Datatype:* "ISODate" on page 389**17.4.13.5 ProfitOrLoss <PrftOrLoss>***Presence:* [0..1]*Definition:* Amount of profit or loss that is to be settled, after any adjustments have taken place.**ProfitOrLoss <PrftOrLoss>** contains the following **ProfitAndLossAmount2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C6	305
	Sign <Sgn>	[0..1]	Indicator		306

17.4.13.5.1 Amount <Amt>*Presence:* [1..1]*Definition:* Amount of profit or loss.*Impacted by:* C1 "ActiveCurrency", C6 "CurrencyAmount"*Datatype:* "ActiveCurrencyAndAmount" on page 377**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.

17.4.13.5.2 Sign <Sgn>

Presence: [0..1]

Definition: Indicates that the value is positive or negative.

Datatype: One of the following values must be used (see "[PlusOrMinusIndicator](#)" on page 391):

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

17.4.13.6 OutstandingSettlementAmount <OutsdngSttlmAmt>

Presence: [0..1]

Definition: Amount that remains to be settled, in the specified currency if a trade is partially delivered early or partially unwound.

Impacted by: [C2 "ActiveOrHistoricCurrency"](#), [C5 "CurrencyAmount"](#)

Datatype: ["ActiveOrHistoricCurrencyAndAmount"](#) on page 378

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.

17.4.14 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: [C16 "SupplementaryDataRule"](#)

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 360 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		360
	Envelope <Envlp>	[1..1]	(External Schema)		360

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.

18 fxtr.030.001.06 ForeignExchangeTradeBulkStatusNotificationV06

18.1 MessageDefinition Functionality

Scope

The ForeignExchangeTradeBulkStatusNotification message is sent by a central system to the participant to provide notification of the current status of one or more foreign exchange trades.

Outline

The ForeignExchangeTradeBulkStatusNotificationV06 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. StatusDetails

Information on the status of the trade in the central system.

B. TradeDataReport

Identifies one or more trades for which the status notification is sent and optionally, the linked report.

C. MessagePagination

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

D. SupplementaryData

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

18.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FXTradBlkStsNtfctn>	[1..1]		C12	
	StatusDetails <StsDtls>	[1..1]			311
	MessageIdentification <Msgld>	[1..1]	Text		312
	StatusOriginator <StsOrgtr>	[0..1]	Text		312
	CurrentStatus <CurSts>	[1..1]			312
	StatusCode <StsCd>	[1..1]	±		312
	SubStatusCode <SubStsCd>	[0..1]	Text		313
	CurrentStatusSubType <CurStsSubTp>	[0..1]	CodeSet		313
	CurrentStatusDateTime <CurStsDtTm>	[1..1]	DateTime		313
	PreviousStatus <PrvsSts>	[0..1]	±		313
	PreviousStatusSubType <PrvsStsSubTp>	[0..1]	CodeSet		313
	ProductType <PdctTp>	[0..1]	Text		314
	SettlementSessionIdentifier <StlmSsnldr>	[0..1]	Text		314
	TradeDataReport <TradDataRpt>	[1..*]			314
	LinkedReportIdentification <LkdRptld>	[0..1]	Text		317
	TradeData <TradData>	[1..*]		C9	317
	OriginatorReference <OrgtrRef>	[0..1]	Text		320
	MatchingSystemUniqueReference <MtchgSysUnqRef>	[1..1]	Text		320
	MatchingSystemMatchingReference <MtchgSysMtchgRef>	[0..1]	Text		320
	MatchingSystemMatchedSideReference <MtchgSysMtchdSdRef>	[0..1]	Text		320
	CurrentSettlementDate <CurStlmDt>	[0..1]	Date		320
	NewSettlementDate <NewStlmDt>	[0..1]	Date		320
	CurrentStatusDateTime <CurStsDtTm>	[0..1]	DateTime		321
	ProductType <PdctTp>	[0..1]	Text		321
	SettlementSessionIdentifier <StlmSsnldr>	[0..1]	Text		321
	RegulatoryReporting <RgltryRptg>	[0..1]			321
	TradingSideTransactionReporting <TradgSdTxRptg>	[0..*]			323
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		324
	ReportingParty <RptgPty>	[0..1]	±		324

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>	[0..*]			324
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		324
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		325
	CounterpartySideTransactionReporting <CtrPtySdTxRptg>	[0..*]			325
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		325
	ReportingParty <RptgPty>	[0..1]	±		325
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>	[0..*]			326
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		326
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		326
	CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>	[0..1]	±		326
	ClearingBroker <ClrBrkr>	[0..1]	±		327
	ClearingExceptionParty <ClrXcptnPty>	[0..1]	±		327
	ClearingBrokerIdentification <ClrBrkrld>	[0..1]			327
	SideIndicator <SdInd>	[1..1]	CodeSet		327
	ClearingBrokerIdentification <ClrBrkrld>	[1..1]	Text		328
	ClearingThresholdIndicator <ClrThrshldInd>	[0..1]	Indicator		328
	ClearedProductIdentification <ClrdPdctld>	[0..1]	Text		328
	ProductIdentifier <Pdctld>	[0..1]			328
{Or	UnderlyingProductIdentifier <UndrlygPdctld>	[1..1]	CodeSet		328
Or}	UniqueProductIdentifier <UnqPdctld>	[1..1]	Text		329
	AllocationIndicator <AllcnInd>	[0..1]	CodeSet		329
	CollateralisationIndicator <CollstnInd>	[0..1]	CodeSet		329
	ExecutionVenue <ExctnVn>	[0..1]	Text		329
	ExecutionTimestamp <ExctnTmstmp>	[0..1]	±		329
	NonStandardFlag <NonStdFlg>	[0..1]	Indicator		330
	LinkSwapIdentification <LkSwpld>	[0..1]	Text		330
	FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>	[0..1]	Indicator		330
	CollateralPortfolioIndicator <CollPrtflInd>	[0..1]	Indicator		330
	CollateralPortfolioCode <CollPrtflCd>	[0..1]	Text		330
	PortfolioCompressionIndicator <PrtflCmprssnInd>	[0..1]	Indicator		331

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	CorporateSectorIndicator <CorpSctrInd>	[0..1]	CodeSet		331
	TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>	[0..1]	Indicator		332
	IntragroupTradeIndicator <NtrgrpTradInd>	[0..1]	Indicator		332
	CommercialOrTreasuryFinancingIndicator <ComrcIOrTrsrFincgInd>	[0..1]	Indicator		332
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C5, C6, C7, C8, C10	332
	ConfirmationDateAndTimestamp <ConfDtAndTmstmp>	[0..1]	DateTime		333
	ClearingTimestamp <ClrTmstmp>	[0..1]	Time		333
	CommissionsAndFees <ComssnsAndFees>	[0..*]			333
	Type <Tp>	[1..1]			334
{Or	Code <Cd>	[1..1]	CodeSet		334
Or}	Proprietary <Prtry>	[1..1]	Text		337
	AmountOrRate <AmtOrRate>	[1..1]			337
{Or	Amount <Amt>	[1..1]	Amount	C1, C4	337
Or}	Rate <Rate>	[1..1]	Rate		338
	Sign <Sgn>	[0..1]	Indicator		338
	AdditionalReportingInformation <AddtlRptgInf>	[0..1]	Text		338
	MessagePagination <MsgPgntn>	[0..1]	±		338
	SupplementaryData <SplmtryData>	[0..*]	±	C13	338

18.3 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 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 DescriptionPresenceRule

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

C6 DescriptionUsageRule

Description must be used alone as the last resort.

C7 ISINGuideline

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

C8 ISINPresenceRule

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

C9 NewSettlementDateRule

New Settlement Date is only to be used when there has been an amendment to the settlement date. For example, when there has been a currency calendar amendment or a settlement deferral event.

C10 OtherIdentificationPresenceRule

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

C11 PartyNameOrLEIRule

PartyName must be present or LegalEntityIdentifier must be present.

C12 SettlementSessionIdentifierRule

SettlementSessionIdentifier must only be present in StatusDetails if all of the trades within the bulk status report have been generated from a single settlement session.

This constraint is defined at the MessageDefinition level.

C13 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.

18.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

18.4.1 StatusDetails <StsDtIs>

Presence: [1..1]

Definition: Information on the status of the trade in the central system.

StatusDetails <StsDtIs> contains the following **TradeData45** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MessageIdentification <Msgld>	[1..1]	Text		312
	StatusOriginator <StsOrgtr>	[0..1]	Text		312
	CurrentStatus <CurSts>	[1..1]			312
	StatusCode <StsCd>	[1..1]	±		312
	SubStatusCode <SubStsCd>	[0..1]	Text		313
	CurrentStatusSubType <CurStsSubTp>	[0..1]	CodeSet		313
	CurrentStatusDateTime <CurStsDtTm>	[1..1]	DateTime		313
	PreviousStatus <PrvsSts>	[0..1]	±		313
	PreviousStatusSubType <PrvsStsSubTp>	[0..1]	CodeSet		313
	ProductType <PdctTp>	[0..1]	Text		314
	SettlementSessionIdentifier <SttImSsnldr>	[0..1]	Text		314

18.4.1.1 MessageIdentification <Msgld>

Presence: [1..1]

Definition: Identification of the present message assigned by the party issuing the message. This identification must be unique amongst all messages of same type sent by the same party.

Datatype: "Max35Text" on page 396

18.4.1.2 StatusOriginator <StsOrgtr>

Presence: [0..1]

Definition: Party that assigned the status to the foreign exchange trade.

Datatype: "Max35Text" on page 396

18.4.1.3 CurrentStatus <CurSts>

Presence: [1..1]

Definition: Specifies the new status of the trade.

CurrentStatus <CurSts> contains the following **StatusAndSubStatus2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StatusCode <StsCd>	[1..1]	±		312
	SubStatusCode <SubStsCd>	[0..1]	Text		313

18.4.1.3.1 StatusCode <StsCd>

Presence: [1..1]

Definition: Status expressed as a code.

StatusCode <StsCd> contains one of the following elements (see "[Status27Choice](#)" on page 376 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		376
Or}	Proprietary <Prtry>	[1..1]	Text		376

18.4.1.3.2 SubStatusCode <SubStsCd>

Presence: [0..1]

Definition: Sub status expressed as a code.

Datatype: "[Exact4AlphaNumericText](#)" on page 393

18.4.1.4 CurrentStatusSubType <CurStsSubTp>

Presence: [0..1]

Definition: Additional information about the current status of the trade.

Datatype: "[StatusSubType2Code](#)" on page 386

CodeName	Name	Definition
SMDY	OnlySameDayFlagTrue	Same day flag has been set to true for the sub status of the trade notification.

18.4.1.5 CurrentStatusDateTime <CurStsDtTm>

Presence: [1..1]

Definition: Specifies the date and time at which the current status was assigned to all the trades, unless overwritten by a date and time assigned to an individual trade.

Datatype: "[ISODatetime](#)" on page 389

18.4.1.6 PreviousStatus <PrvsSts>

Presence: [0..1]

Definition: Specifies the previous status of a trade.

PreviousStatus <PrvsSts> contains one of the following elements (see "[Status28Choice](#)" on page 375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		375
Or}	Proprietary <Prtry>	[1..1]	Text		375

18.4.1.7 PreviousStatusSubType <PrvsStsSubTp>

Presence: [0..1]

Definition: Additional information on the previous status of a trade in a central system.

Datatype: "[StatusSubType2Code](#)" on page 386

CodeName	Name	Definition
SMDY	OnlySameDayFlagTrue	Same day flag has been set to true for the sub status of the trade notification.

18.4.1.8 ProductType <PdctTp>

Presence: [0..1]

Definition: Specifies the product for which the status of the confirmation is reported, unless overwritten by a product type assigned to an individual trade.

Datatype: "Max35Text" on page 396

18.4.1.9 SettlementSessionIdentifier <StlmSsnldr>

Presence: [0..1]

Definition: To indicate the requested CLS settlement session that the related trade is part of.

Datatype: "Exact4AlphaNumericText" on page 393

18.4.2 TradeDataReport <TradDataRpt>

Presence: [1..*]

Definition: Identifies one or more trades for which the status notification is sent and optionally, the linked report.

TradeDataReport <TradDataRpt> contains the following **TradeDataReport2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LinkedReportIdentification <LkdRptId>	[0..1]	Text		317
	TradeData <TradData>	[1..*]		C9	317
	OriginatorReference <OrgtrRef>	[0..1]	Text		320
	MatchingSystemUniqueReference <MtchgSysUnqRef>	[1..1]	Text		320
	MatchingSystemMatchingReference <MtchgSysMtchgRef>	[0..1]	Text		320
	MatchingSystemMatchedSideReference <MtchgSysMtchdSdRef>	[0..1]	Text		320
	CurrentSettlementDate <CurSttlmDt>	[0..1]	Date		320
	NewSettlementDate <NewSttlmDt>	[0..1]	Date		320
	CurrentStatusDateTime <CurStsDtTm>	[0..1]	DateTime		321
	ProductType <PdctTp>	[0..1]	Text		321
	SettlementSessionIdentifier <SttlmSsnldr>	[0..1]	Text		321
	RegulatoryReporting <RgltryRptg>	[0..1]			321
	TradingSideTransactionReporting <TradgSdTxRptg>	[0..*]			323
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		324
	ReportingParty <RptgPty>	[0..1]	±		324
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>	[0..*]			324
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		324
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		325
	CounterpartySideTransactionReporting <CtrPtySdTxRptg>	[0..*]			325
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		325
	ReportingParty <RptgPty>	[0..1]	±		325
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>	[0..*]			326
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		326
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		326
	CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>	[0..1]	±		326
	ClearingBroker <ClrBrkr>	[0..1]	±		327
	ClearingExceptionParty <ClrXcptnPty>	[0..1]	±		327

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingBrokerIdentification <ClrBrkrld>	[0..1]			327
	SideIndicator <SdInd>	[1..1]	CodeSet		327
	ClearingBrokerIdentification <ClrBrkrld>	[1..1]	Text		328
	ClearingThresholdIndicator <ClrThrshldInd>	[0..1]	Indicator		328
	ClearedProductIdentification <ClrdPdctld>	[0..1]	Text		328
	ProductIdentifier <Pdctldr>	[0..1]			328
{Or	UnderlyingProductIdentifier <UndrlygPdctldr>	[1..1]	CodeSet		328
Or}	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		329
	AllocationIndicator <AllcnInd>	[0..1]	CodeSet		329
	CollateralisationIndicator <CollstnInd>	[0..1]	CodeSet		329
	ExecutionVenue <ExctnVn>	[0..1]	Text		329
	ExecutionTimestamp <ExctnTmstmp>	[0..1]	±		329
	NonStandardFlag <NonStdFlg>	[0..1]	Indicator		330
	LinkSwapIdentification <LkSwpld>	[0..1]	Text		330
	FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>	[0..1]	Indicator		330
	CollateralPortfolioIndicator <CollPrtfllInd>	[0..1]	Indicator		330
	CollateralPortfolioCode <CollPrtfICd>	[0..1]	Text		330
	PortfolioCompressionIndicator <PrtfICmprssnInd>	[0..1]	Indicator		331
	CorporateSectorIndicator <CorpSctrInd>	[0..1]	CodeSet		331
	TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>	[0..1]	Indicator		332
	IntragroupTradeIndicator <NtrgrpTradInd>	[0..1]	Indicator		332
	CommercialOrTreasuryFinancingIndicator <ComrcOrTrsrFincInd>	[0..1]	Indicator		332
	FinancialInstrumentIdentification <FinInstrmld>	[0..1]	±	C5, C6, C7, C8, C10	332
	ConfirmationDateAndTimestamp <ConfDtAndTmstmp>	[0..1]	DateTime		333
	ClearingTimestamp <ClrTmstmp>	[0..1]	Time		333
	CommissionsAndFees <ComssnsAndFees>	[0..*]			333
	Type <Tp>	[1..1]			334
{Or	Code <Cd>	[1..1]	CodeSet		334
Or}	Proprietary <Prtry>	[1..1]	Text		337

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AmountOrRate <AmtOrRate>	[1..1]			337
{Or	Amount <Amt>	[1..1]	Amount	C1, C4	337
Or}	Rate <Rate>	[1..1]	Rate		338
	Sign <Sgn>	[0..1]	Indicator		338
	AdditionalReportingInformation <AddtlRptgInf>	[0..1]	Text		338

18.4.2.1 LinkedReportIdentification <LkdRptId>

Presence: [0..1]

Definition: The identification that links the quoted trades with a submitted Report issued by a central system.

Datatype: "Max35Text" on page 396

18.4.2.2 TradeData <TradData>

Presence: [1..*]

Definition: Identifies one or more trades for which the status notification is sent.

Impacted by: C9 "NewSettlementDateRule"

TradeData <TradData> contains the following **TradeData44** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OriginatorReference <OrgtrRef>	[0..1]	Text		320
	MatchingSystemUniqueReference <MtchgSysUnqRef>	[1..1]	Text		320
	MatchingSystemMatchingReference <MtchgSysMtchgRef>	[0..1]	Text		320
	MatchingSystemMatchedSideReference <MtchgSysMtchdSdRef>	[0..1]	Text		320
	CurrentSettlementDate <CurSttlmDt>	[0..1]	Date		320
	NewSettlementDate <NewSttlmDt>	[0..1]	Date		320
	CurrentStatusDateTime <CurStsDtTm>	[0..1]	DateTime		321
	ProductType <PdctTp>	[0..1]	Text		321
	SettlementSessionIdentifier <SttlmSsnldr>	[0..1]	Text		321
	RegulatoryReporting <RgltryRptg>	[0..1]			321
	TradingSideTransactionReporting <TradgSdTxRptg>	[0..*]			323
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		324
	ReportingParty <RptgPty>	[0..1]	±		324
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>	[0..*]			324
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		324
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		325
	CounterpartySideTransactionReporting <CtrPtySdTxRptg>	[0..*]			325
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		325
	ReportingParty <RptgPty>	[0..1]	±		325
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>	[0..*]			326
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		326
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		326
	CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>	[0..1]	±		326
	ClearingBroker <ClrBrkr>	[0..1]	±		327
	ClearingExceptionParty <ClrXcptnPty>	[0..1]	±		327
	ClearingBrokerIdentification <ClrBrkrld>	[0..1]			327
	SideIndicator <SdInd>	[1..1]	CodeSet		327
	ClearingBrokerIdentification <ClrBrkrld>	[1..1]	Text		328

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingThresholdIndicator <ClrThrshldInd>	[0..1]	Indicator		328
	ClearedProductIdentification <ClrdPdctld>	[0..1]	Text		328
	ProductIdentifier <Pdctld>	[0..1]			328
{Or	UnderlyingProductIdentifier <UndrlygPdctld>	[1..1]	CodeSet		328
Or}	UniqueProductIdentifier <UnqPdctld>	[1..1]	Text		329
	AllocationIndicator <AllcnInd>	[0..1]	CodeSet		329
	CollateralisationIndicator <CollstnInd>	[0..1]	CodeSet		329
	ExecutionVenue <ExctnVn>	[0..1]	Text		329
	ExecutionTimestamp <ExctnTmstmp>	[0..1]	±		329
	NonStandardFlag <NonStdFlg>	[0..1]	Indicator		330
	LinkSwapIdentification <LkSwpld>	[0..1]	Text		330
	FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>	[0..1]	Indicator		330
	CollateralPortfolioIndicator <CollPrftlInd>	[0..1]	Indicator		330
	CollateralPortfolioCode <CollPrftlCd>	[0..1]	Text		330
	PortfolioCompressionIndicator <PrftlCmprssnInd>	[0..1]	Indicator		331
	CorporateSectorIndicator <CorpSctrInd>	[0..1]	CodeSet		331
	TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>	[0..1]	Indicator		332
	IntragroupTradeIndicator <NtrgrpTradInd>	[0..1]	Indicator		332
	CommercialOrTreasuryFinancingIndicator <ComrcIOrTrsrFincInd>	[0..1]	Indicator		332
	FinancialInstrumentIdentification <FinInstrmld>	[0..1]	±	C5, C6, C7, C8, C10	332
	ConfirmationDateAndTimestamp <ConfDtAndTmstmp>	[0..1]	DateTime		333
	ClearingTimestamp <ClrTmstmp>	[0..1]	Time		333
	CommissionsAndFees <ComssnsAndFees>	[0..*]			333
	Type <Tp>	[1..1]			334
{Or	Code <Cd>	[1..1]	CodeSet		334
Or}	Proprietary <Prtry>	[1..1]	Text		337
	AmountOrRate <AmtOrRate>	[1..1]			337
{Or	Amount <Amt>	[1..1]	Amount	C1, C4	337
Or}	Rate <Rate>	[1..1]	Rate		338

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		338
	AdditionalReportingInformation <AddtlRptgInf>	[0..1]	Text		338

Constraints

- **NewSettlementDateRule**

New Settlement Date is only to be used when there has been an amendment to the settlement date. For example, when there has been a currency calendar amendment or a settlement deferral event.

18.4.2.2.1 OriginatorReference <OrgtrRef>

Presence: [0..1]

Definition: Represents the original reference of the instruction for which the status is given, as assigned by the participant that submitted the foreign exchange trade.

Datatype: "Max35Text" on page 396

18.4.2.2.2 MatchingSystemUniqueReference <MtchgSysUnqRef>

Presence: [1..1]

Definition: Reference to the unique system identification assigned to the trade by the central matching system.

Datatype: "Max35Text" on page 396

18.4.2.2.3 MatchingSystemMatchingReference <MtchgSysMtchgRef>

Presence: [0..1]

Definition: Reference to the unique matching identification assigned to the trade and to the matching trade from the counterparty by the central matching system.

Datatype: "Max35Text" on page 396

18.4.2.2.4 MatchingSystemMatchedSideReference <MtchgSysMtchdSdRef>

Presence: [0..1]

Definition: Unique reference from the central settlement system that allows the removal of alleged trades once the matched status notification for the matching side has been received.

Datatype: "Max35Text" on page 396

18.4.2.2.5 CurrentSettlementDate <CurSttlmDt>

Presence: [0..1]

Definition: The current settlement date of the notification.

Datatype: "ISODate" on page 389

18.4.2.2.6 NewSettlementDate <NewSttlmDt>

Presence: [0..1]

Definition: Settlement date has been amended.

Datatype: "ISODate" on page 389

18.4.2.2.7 CurrentStatusDateTime <CurStsDtTm>

Presence: [0..1]

Definition: Specifies the date and time at which the current status was assigned to the individual trade.

Datatype: "ISODateTime" on page 389

18.4.2.2.8 ProductType <PdctTp>

Presence: [0..1]

Definition: Product type of the individual trade.

Datatype: "Max35Text" on page 396

18.4.2.2.9 SettlementSessionIdentifier <StlmSsnldr>

Presence: [0..1]

Definition: Indicate the requested settlement session that the related trade is part of.

Datatype: "Exact4AlphaNumericText" on page 393

18.4.2.2.10 RegulatoryReporting <RgltryRptg>

Presence: [0..1]

Definition: Information that is to be provided to trade repositories in the context of the regulatory standards around over-the-counter (OTC) derivatives, central counterparties and trade repositories.

RegulatoryReporting <RgltryRptg> contains the following **RegulatoryReporting8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingSideTransactionReporting <TradgSdTxRptg>	[0..*]			323
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		324
	ReportingParty <RptgPty>	[0..1]	±		324
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>	[0..*]			324
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		324
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		325
	CounterpartySideTransactionReporting <CtrPtySdTxRptg>	[0..*]			325
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		325
	ReportingParty <RptgPty>	[0..1]	±		325
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>	[0..*]			326
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		326
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		326
	CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>	[0..1]	±		326
	ClearingBroker <ClrBrkr>	[0..1]	±		327
	ClearingExceptionParty <ClrXcptnPty>	[0..1]	±		327
	ClearingBrokerIdentification <ClrBrkrld>	[0..1]			327
	SideIndicator <SdInd>	[1..1]	CodeSet		327
	ClearingBrokerIdentification <ClrBrkrld>	[1..1]	Text		328
	ClearingThresholdIndicator <ClrThrshldInd>	[0..1]	Indicator		328
	ClearedProductIdentification <ClrdPdctld>	[0..1]	Text		328
	ProductIdentifier <Pdctldr>	[0..1]			328
{Or	UnderlyingProductIdentifier <UndrlygPdctldr>	[1..1]	CodeSet		328
Or}	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		329
	AllocationIndicator <AllcnInd>	[0..1]	CodeSet		329
	CollateralisationIndicator <CollstnInd>	[0..1]	CodeSet		329
	ExecutionVenue <ExctnVn>	[0..1]	Text		329
	ExecutionTimestamp <ExctnTmstmp>	[0..1]	±		329
	NonStandardFlag <NonStdFlg>	[0..1]	Indicator		330
	LinkSwapIdentification <LkSwpld>	[0..1]	Text		330

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>	[0..1]	Indicator		330
	CollateralPortfolioIndicator <CollPrflInd>	[0..1]	Indicator		330
	CollateralPortfolioCode <CollPrflCd>	[0..1]	Text		330
	PortfolioCompressionIndicator <PrflCmprssnInd>	[0..1]	Indicator		331
	CorporateSectorIndicator <CorpSctrInd>	[0..1]	CodeSet		331
	TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>	[0..1]	Indicator		332
	IntragroupTradeIndicator <NtrgrpTradInd>	[0..1]	Indicator		332
	CommercialOrTreasuryFinancingIndicator <ComrcOrTrsrFincgInd>	[0..1]	Indicator		332
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C5, C6, C7, C8, C10	332
	ConfirmationDateAndTimestamp <ConfDtAndTmstmp>	[0..1]	DateTime		333
	ClearingTimestamp <ClrTmstmp>	[0..1]	Time		333
	CommissionsAndFees <ComssnsAndFees>	[0..*]			333
	Type <Tp>	[1..1]			334
{Or	Code <Cd>	[1..1]	CodeSet		334
Or}	Proprietary <Prtry>	[1..1]	Text		337
	AmountOrRate <AmtOrRate>	[1..1]			337
{Or	Amount <Amt>	[1..1]	Amount	C1, C4	337
Or}	Rate <Rate>	[1..1]	Rate		338
	Sign <Sgn>	[0..1]	Indicator		338
	AdditionalReportingInformation <AddtlRptgInf>	[0..1]	Text		338

18.4.2.2.10.1 TradingSideTransactionReporting <TradgSdTxRptg>

Presence: [0..*]

Definition: Regulatory transaction reporting information from the Trading Side party.

TradingSideTransactionReporting <TradgSdTxRptg> contains the following **TradingSideTransactionReporting3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		324
	ReportingParty <RptgPty>	[0..1]	±		324
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>	[0..*]			324
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		324
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		325

18.4.2.2.10.1.1 ReportingJurisdiction <RptgJursdctn>

Presence: [0..1]

Definition: Specifies the supervisory party to which the trade needs to be reported.

Datatype: "Max35Text" on page 396

18.4.2.2.10.1.2 ReportingParty <RptgPty>

Presence: [0..1]

Definition: Identifies the party that is responsible for reporting the trade to the trade repository.

ReportingParty <RptgPty> contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

18.4.2.2.10.1.3 TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>

Presence: [0..*]

Definition: Specifies the unique transaction identifier (UTI) to be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction over its life. This identifier can also be known as the Unique Swap Identifier (USI). This is the UTI from the Trading Side party.

TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr> contains the following **UniqueTransactionIdentifier3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		324
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		325

18.4.2.2.10.1.3.1 UniqueTransactionIdentifier <UnqTxldr>

Presence: [1..1]

Definition: Unique transaction identifier will be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction during its lifetime. This identifier can also be known as the Unique Swap Identifier (USI).

Datatype: ["UTIdentifier" on page 391](#)

18.4.2.2.10.1.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxldr>

Presence: [0..*]

Definition: Prior unique transaction identifier specifies the previous unique transaction identifier (UTI) that was created at the time the transaction was executed. This identifier can also be known as the Prior Unique Swap Identifier (PUSI).

Datatype: ["UTIdentifier" on page 391](#)

18.4.2.2.10.2 CounterpartySideTransactionReporting <CtrPtySdTxRptg>

Presence: [0..*]

Definition: Regulatory transaction reporting information from the Counterparty Side party.

CounterpartySideTransactionReporting <CtrPtySdTxRptg> contains the following **CounterpartySideTransactionReporting3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		325
	ReportingParty <RptgPty>	[0..1]	±		325
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>	[0..*]			326
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		326
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		326

18.4.2.2.10.2.1 ReportingJurisdiction <RptgJursdctn>

Presence: [0..1]

Definition: Specifies the supervisory party to which the trade needs to be reported.

Datatype: ["Max35Text" on page 396](#)

18.4.2.2.10.2.2 ReportingParty <RptgPty>

Presence: [0..1]

Definition: Identifies the party that is responsible for reporting the trade to the trade repository.

ReportingParty <RptgPty> contains one of the following elements (see ["PartyIdentification242Choice" on page 363](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

18.4.2.2.10.2.3 CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>

Presence: [0..*]

Definition: Specifies the unique transaction identifier (UTI) to be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction over its life. This identifier can also be known as the Unique Swap Identifier (USI). This is the UTI from the Counterparty Side party.

CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr> contains the following **UniqueTransactionIdentifier3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		326
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		326

18.4.2.2.10.2.3.1 UniqueTransactionIdentifier <UnqTxldr>

Presence: [1..1]

Definition: Unique transaction identifier will be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction during its lifetime. This identifier can also be known as the Unique Swap Identifier (USI).

Datatype: ["UTIIIdentifier" on page 391](#)

18.4.2.2.10.2.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxldr>

Presence: [0..*]

Definition: Prior unique transaction identifier specifies the previous unique transaction identifier (UTI) that was created at the time the transaction was executed. This identifier can also be known as the Prior Unique Swap Identifier (PUSI).

Datatype: ["UTIIIdentifier" on page 391](#)

18.4.2.2.10.3 CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>

Presence: [0..1]

Definition: Identifies an agency or separate corporation of a futures exchange responsible for settling and

clearing trades, collecting and maintaining margins, regulating delivery and reporting trade data. This can also be known as a Central Counterparty (CCP).

CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs> contains one of the following elements (see ["PartyIdentification242Choice" on page 363](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

18.4.2.2.10.4 ClearingBroker <ClrBrkr>*Presence:* [0..1]*Definition:* Identifies the party that is a member of the clearing house and that acts as a liaison between the investor and the Central Counterparty (CCP).**ClearingBroker <ClrBrkr>** contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

18.4.2.2.10.5 ClearingExceptionParty <ClrXcptnPty>*Presence:* [0..1]*Definition:* Identifies the party that is exempt from a clearing obligation.**ClearingExceptionParty <ClrXcptnPty>** contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

18.4.2.2.10.6 ClearingBrokerIdentification <ClrBrkrId>*Presence:* [0..1]*Definition:* Specifies the reference number assigned by the clearing broker. A distinction can be made between the reference for the Central Counterparty (CCP) leg and the reference for the client leg of the transaction.**ClearingBrokerIdentification <ClrBrkrId>** contains the following **ClearingBrokerIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SideIndicator <SdInd>	[1..1]	CodeSet		327
	ClearingBrokerIdentification <ClrBrkrId>	[1..1]	Text		328

18.4.2.2.10.6.1 SideIndicator <SdInd>*Presence:* [1..1]*Definition:* Distinguishes the client leg from the central counterparty (CCP) leg in the clearing broker identification.*Datatype:* "[SideIndicator1Code](#)" on page 386

CodeName	Name	Definition
CCPL	CCPLeg	Clearing broker identification is for the Central Counterparty (CCP) leg.
CLNT	ClientLeg	Clearing broker identification is for the client leg.

18.4.2.2.10.6.2 ClearingBrokerIdentification <ClrBrkrld>

Presence: [1..1]

Definition: Specifies the identification assigned to the clearing broker.

Datatype: "Max35Text" on page 396

18.4.2.2.10.7 ClearingThresholdIndicator <ClrThrshldInd>

Presence: [0..1]

Definition: Specifies whether the contract is above or below the clearing threshold. Where No indicates the contract is below the clearing threshold and Yes indicates the contract is above the clearing threshold.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 391):

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

18.4.2.2.10.8 ClearedProductIdentification <ClrdPdctld>

Presence: [0..1]

Definition: Specifies the reference number assigned by the Central Counterparty (CCP).

Datatype: "Max35Text" on page 396

18.4.2.2.10.9 ProductIdentifier <Pdctldr>

Presence: [0..1]

Definition: Specifies the underlying product or unique product identifier.

ProductIdentifier <Pdctldr> contains one of the following **ProductIdentifier3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	UnderlyingProductIdentifier <UndrlygPdctldr>	[1..1]	CodeSet		328
Or}	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		329

18.4.2.2.10.9.1 UnderlyingProductIdentifier <UndrlygPdctldr>

Presence: [1..1]

Definition: Specifies the underlying product type.

Datatype: "UnderlyingProductIdentifier1Code" on page 388

CodeName	Name	Definition
FORW	ForeignExchangeForward	Underlying product type of the transaction is a Foreign Exchange Forward.

CodeName	Name	Definition
NDFO	ForeignExchangeNonDeliverableForward	Underlying product type of the transaction is a Foreign Exchange Non Deliverable Forward.
SPOT	ForeignExchangeSpot	Underlying product type of the transaction is Foreign Exchange Spot.
SWAP	ForeignExchangeSWAP	Underlying product type of the transaction is a Foreign Exchange SWAP.

18.4.2.2.10.9.2 UniqueProductIdentifier <UnqPdctldr>*Presence:* [1..1]*Definition:* Specifies the unique product identifier as an ISO 4914 identifier.*Datatype:* "Max12Text" on page 394**18.4.2.2.10.10 AllocationIndicator <AllcnInd>***Presence:* [0..1]*Definition:* Specifies whether the trade is a pre-allocation or a post-allocation trade, or whether the trade is unallocated.*Datatype:* "AllocationIndicator1Code" on page 380

CodeName	Name	Definition
POST	Post-allocation	Trade is a post-allocation trade.
PREA	Pre-allocation	Trade is a pre-allocation trade.
UNAL	Unallocated	Trade is unallocated.

18.4.2.2.10.11 CollateralisationIndicator <CollstnInd>*Presence:* [0..1]*Definition:* Specifies whether the transaction is collateralised.*Datatype:* "CollateralisationIndicator1Code" on page 380

CodeName	Name	Definition
FULL	FullyCollateralised	Transaction is fully collateralised.
ONEW	OneWayCollateralised	Transaction is one-way collateralised.
PART	PartiallyCollateralised	Transaction is partially collateralised.
UNCO	Uncollateralised	Transaction is uncollateralised.

18.4.2.2.10.12 ExecutionVenue <ExctnVn>*Presence:* [0..1]*Definition:* Specifies the trading venue of the transaction.*Datatype:* "Max35Text" on page 396**18.4.2.2.10.13 ExecutionTimestamp <ExctnTmstmp>***Presence:* [0..1]

Definition: Specifies the date and time of the execution of the transaction in Coordinated Universal Time (UTC).

ExecutionTimestamp <ExctnTmstmp> contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 355 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		355
Or}	DateTime <DtTm>	[1..1]	DateTime		355

18.4.2.2.10.14 NonStandardFlag <NonStdFlg>

Presence: [0..1]

Definition: Specifies whether the reportable transaction has one or more additional terms or provisions, other than those listed in the required real-time data fields, that materially affects the price of the reportable transaction.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 391):

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

18.4.2.2.10.15 LinkSwapIdentification <LkSwpld>

Presence: [0..1]

Definition: Specifies the common reference or correlation identification for a swap transaction where the near and far leg are confirmed separately.

Datatype: "[Exact42Text](#)" on page 393

18.4.2.2.10.16 FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>

Presence: [0..1]

Definition: Specifies the financial nature of the reporting counterparty.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 391):

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

18.4.2.2.10.17 CollateralPortfolioIndicator <CollPrftlInd>

Presence: [0..1]

Definition: Specifies if the collateral is posted on a portfolio basis.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 391):

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

18.4.2.2.10.18 CollateralPortfolioCode <CollPrftlCd>

Presence: [0..1]

Definition: Identifies the portfolio code to which the trade belongs if the collateral is posted on a portfolio basis (and not trade by trade).

Datatype: "Max10Text" on page 394

18.4.2.2.10.19 PortfolioCompressionIndicator <PrtlCmprssnInd>

Presence: [0..1]

Definition: Indicates if the trade results from portfolio compression.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 391):

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

18.4.2.2.10.20 CorporateSectorIndicator <CorpSctrInd>

Presence: [0..1]

Definition: Specifies the corporate sector of the counterparty.

Datatype: "CorporateSectorIdentifier1Code" on page 380

CodeName	Name	Definition
L	AlternativeInvestmentFund	Alternative investment fund managed by an Alternative Investment Fund Manager (AIFM) authorised or registered in accordance with European Securities and Markets Authority (ESMA) Directive 2011/61/EU.
A	Assurance	Assurance undertaking authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2002/83/EC.
C	CreditInstitution	Credit Institution authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2006/48/EC.
I	Insurance	Insurance undertaking in accordance with European Securities and Markets Authority (ESMA) Directive 73/239/EEC.
F	InvestmentFirm	Investment firm in accordance with European Securities and Markets Authority (ESMA) Directive 2004/39/EC.
O	OccupationalRetirementProvision	Institution for occupational retirement provision within the meaning of Article 6(a) of European Securities and Markets Authority (ESMA) Directive 2003/41/EC.
R	Reinsurance	Reinsurance undertaking authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2005/68/EC.
U	UCITS	Undertakings for Collective Investment in Transferable Securities (UCITS) and its management company, authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2009/65/EC.

18.4.2.2.10.21 TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>

Presence: [0..1]

Definition: Specifies whether the counterparty has entered into a trade with a non-European Economic Area (EEA) counterparty that is not subject to the reporting obligation.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 391):

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

18.4.2.2.10.22 IntragroupTradeIndicator <NtrgrpTradInd>

Presence: [0..1]

Definition: Indicate if a reported trade falls under the definition of intragroup transaction, as defined by European Securities and Markets Authority (ESMA) in the Technical Standards.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 391):

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

18.4.2.2.10.23 CommercialOrTreasuryFinancingIndicator <ComrcIOrTrsrFincgInd>

Presence: [0..1]

Definition: Specifies whether the contract is objectively measurable as directly linked to the non-financial counterparty's commercial or treasury financing activity.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 391):

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

18.4.2.2.10.24 FinancialInstrumentIdentification <FinInstrmId>

Presence: [0..1]

Definition: Identification of a security, as assigned under a formal or proprietary identification scheme.

Impacted by: [C5 "DescriptionPresenceRule"](#), [C6 "DescriptionUsageRule"](#), [C7 "ISINGuideline"](#), [C8 "ISINPresenceRule"](#), [C10 "OtherIdentificationPresenceRule"](#)

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "[SecurityIdentification19](#)" on page 355 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		356
	OtherIdentification <OthrlId>	[0..*]			356
	Identification <Id>	[1..1]	Text		357
	Suffix <Sfx>	[0..1]	Text		357
	Type <Tp>	[1..1]	±		357
	Description <Desc>	[0..1]	Text		357

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
```

18.4.2.2.10.25 ConfirmationDateAndTimestamp <ConfDtAndTmstmp>

Presence: [0..1]

Definition: Specifies the date and time of the confirmation of the trade in Universal Time Coordinated (UTC).

Datatype: "ISODatetime" on page 389

18.4.2.2.10.26 ClearingTimestamp <ClrTmstmp>

Presence: [0..1]

Definition: Specifies the time at which the Central Counterparty (CCP) has legally taken on the clearing of the trade in Universal Time Coordinated (UTC).

Datatype: "ISOTime" on page 398

18.4.2.2.10.27 CommissionsAndFees <ComssnsAndFees>

Presence: [0..*]

Definition: Provides the commission and fee type and amount or rate.

CommissionsAndFees <ComssnsAndFees> contains the following **FXCommissionOrFee1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			334
{Or	Code <Cd>	[1..1]	CodeSet		334
Or}	Proprietary <Prtry>	[1..1]	Text		337
	AmountOrRate <AmtOrRate>	[1..1]			337
{Or	Amount <Amt>	[1..1]	Amount	C1, C4	337
Or}	Rate <Rate>	[1..1]	Rate		338
	Sign <Sgn>	[0..1]	Indicator		338

18.4.2.2.10.27.1 Type <Tp>

Presence: [1..1]

Definition: Type of the commission or fee.

Type <Tp> contains one of the following **FXAmountType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		334
Or}	Proprietary <Prtry>	[1..1]	Text		337

18.4.2.2.10.27.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies a commission or fee type.

Datatype: "FXAmountType1Code" on page 383

CodeName	Name	Definition
ZWIS	Zwischengewinn	Zwischengewinn.
WITH	WithholdingTax	Tax is on income deducted at source, which the paying agent is legally obliged to deduct from its payments of interest on deposits and other proceeds of a financial instrument.
VATA	ValueAddedTax	Tax is a value added tax.
TRAN	TransferTax	Tax levied on a transfer.
TRAX	TransactionTax	Tax levied on a transaction.
STEX	StockExchangeTax	Tax collected by a stock exchange.
STAM	StampDuty	Tax is on certain documents and transactions.
OTHR	OtherAmount	Another type of commission or fees.

CodeName	Name	Definition
COUN	NationalFederalTax	Tax is a country, national, or federal tax that is usually charged by the custodian.
LOCL	LocalTax	Tax that is charged by a local settlement system or local jurisdiction.
LOCO	LocalBrokerCommission	Local broker's commission amount.
LYDT	GermanLocalTax4	Local tax (Ertrag Besizanteilig) yield liable for interest down payment tax.
LOTE	GermanLocalTax3	Local tax (Zinstopf) offset interest per unit against tax exempt amount (variation to offset interest per unit in relation to tax exempt amount).
LIDT	GermanLocalTax2	Local tax (ZAS pflichtige Zinsen) - interest liable for interest down payment tax (proportion of gross interest per unit/ interim profits that is not covered by the credit in the interest pool).
EXEC	ExecutingBrokerCommission	Executing broker's commission amount.
EUTR	EUTaxRetention	Tax withheld at source in the framework of the European Directive on taxation of savings in the form of interest payments.
EQUL	Equalisation	Investor's subscription amount that is held by the fund in order to pay incentive / performance fees at the end of the fiscal year.
COAX	ConsumptionTax	Tax that is levied on goods and services purchased by customers, and is added to the retail price.
AKTI	Aktiengewinn	Share-related profit. This is a tax specific to the German market. The share-related-profit gives the fund the opportunity to pass on to the institutional investor redeeming fund units certain tax-free income from equity. The calculation method is based on the old Investment Tax Act (Investmentsteuergesetz).
ERFE	EarlyRedemptionFeeAmount	Early redemption fees.
ENTF	EntranceFees	Entrance fees amount
MARG	MarginAmount	Margin amount related commissions and fees.
MACO	MatchingOrConfirmationFees	Fee charged for matching and/or confirmation.
ANTO	NetGainLoss	Amount representing the difference between the cost and the current price of a security. In the context of securities settlement, it is the amount paid or received when the instructions are netted or paired off.
CREB	RebateBonification	Rebate or bonification fees or commission amount.

CodeName	Name	Definition
SPCN	SpecialConcessions	Fees, drawdown, or other reduction from or in addition to the deal price.
SUBS	Subscription	Subscription interest.
TOTL	Total	Total amount of all commissions or fees
DEAL	TradeDealAmount	Trade deal amount fees.
ACRU	AccruedInterest	Amount of interest earned on a debt, such as a bond, but not yet collected.
BAKL	BackLoadFee	Amount paid by investors when selling mutual fund shares.
CHAR	ChargesAndFees	Amount of money that cannot be categorised by another qualifier.
CBCH	CorrespondentBankCharge	Charge of the correspondent bank for transferring money.
LADT	GermanLocalTax1	Local tax (ZAS Anrechnungsbetrag) subject to interest down payment tax (proportion of interest liable for interest down payment tax/interim profit that is not covered by the tax exempt amount).
DSCA	DiscountAmount	Aggregate amount of discount.
HDGE	HedgingCost	Amount due and payable to a hedge counterparty under a hedge agreement during the relevant period.
ISDI	IssueDiscountAllowance	Amount of money defined as a discount on a new issue or on a tranche of an existing issue.
LEVY	PaymentLevyTax	Tax levied on a payment.
OCMT	OriginalCurrencyAmount	Posting/settlement amount in its original currency when conversion from/into another currency has occurred.
PRMA	PremiumAmount	Difference between the amount of money of the first leg and the amount of the second leg of the transaction.
OTMG	OnTopMargin	Amount is an on top margin.
REGF	RegulatoryFees	Amount of money charged by a regulatory authority, for example, Securities and Exchange fees.
REMU	RemunerationAmount	Amount of any other remuneration received or to be received by the broker in connection with the transaction.
RESU	ResultingAmount	Counter value of a foreign exchange conversion.
SAMG	SalesMargin	Financial metric used to assess a firm's financial health by revealing the proportion of money left over from revenues after accounting for the cost of goods sold. Gross profit margin serves as the source for paying additional expenses and future savings.

CodeName	Name	Definition
SETT	SettlementAmount	Amount of all settled transactions.
SHIP	ShippingCharge	Charge for shipping, including the insurance of securities.
ACCA	AccruedCapitalisation	Amount of unpaid interest (on bonds which have defaulted and have subsequently restructured), which is capitalized and added to the original principal amount of the bond.
PRDF	DifferenceInPrice	Difference between the deal price and another reference price.
REFD	ExpectedRefund	Amount of the expected refund.
PRWI	PartialRedemptionWithholdingAmount	Amount retained by a fund and paid out later at a time decided by the fund.
RSCH	ResearchFee	Charge or commission paid by the investor to a distributor/intermediary or other service provider for the provision of financial research.

18.4.2.2.10.27.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies a commission or fee types, as a proprietary code.

Datatype: "Max35Text" on page 396

18.4.2.2.10.27.2 AmountOrRate <AmtOrRate>

Presence: [1..1]

Definition: Amount or rate of the commissions and fees.

AmountOrRate <AmtOrRate> contains one of the following **AmountOrRate4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Amount <Amt>	[1..1]	Amount	C1, C4	337
Or}	Rate <Rate>	[1..1]	Rate		338

18.4.2.2.10.27.2.1 Amount <Amt>

Presence: [1..1]

Definition: Specifies the actual amount.

Impacted by: C1 "ActiveCurrency", C4 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 377

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.

18.4.2.2.10.27.2.2 Rate <Rate>

Presence: [1..1]

Definition: Specifies the rate (percentage) which is used to calculate the amount.

Datatype: "BaseOneRate" on page 392

18.4.2.2.10.27.3 Sign <Sgn>

Presence: [0..1]

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

Usage: when absent, it means that amount value is 0 or positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 391):

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

18.4.2.2.10.28 AdditionalReportingInformation <AddtIRptgInf>

Presence: [0..1]

Definition: Specifies additional information that might be required by the regulator.

Datatype: "Max210Text" on page 395

18.4.3 MessagePagination <MsgPgntn>

Presence: [0..1]

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

MessagePagination <MsgPgntn> contains the following elements (see "Pagination1" on page 359 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		359
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		359

18.4.4 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C13 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 360 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		360
	Envelope <Envlp>	[1..1]	(External Schema)		360

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.

19 **reda.060.001.02**

NettingCutOffReferenceDataUpdateRequestV02

19.1 **MessageDefinition Functionality**

The Netting Cut Off Reference Data Update Request message is sent to a central system by a participant to request an update to a participant's netting cut off held at the central system.

Outline

The NettingCutOffReferenceDataUpdateRequestV02 MessageDefinition is composed of 3 MessageBuildingBlocks:

- A. RequestData
Specifies the meta data for the netting cut off update request.
- B. NettingCutOffRequest
Specifies the information regarding the changes to the netting cut off.
- C. SupplementaryData
Additional information that cannot be captured in the structured elements and/or any other specific block.

19.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <NetgCutOffRefDataUpdReq>	[1..1]			
	RequestData <ReqData>	[1..1]			342
	MessageIdentification <MsgId>	[1..1]	Text		342
	RequestType <ReqTp>	[1..1]	Text		342
	RequestedActivationDate <ReqdActvtnDt>	[1..1]	Date		342
	RequestServicer <ReqSvcr>	[0..1]	±		343
	NetServiceParticipantIdentification <NetSvcPtcptId>	[1..1]	±		343
	NetServiceType <NetSvcTp>	[0..1]	Text		343
	NettingCutOffRequest <NetgCutOffReq>	[1..*]			343
	NettingIdentification <NetgId>	[1..1]			344
{Or	TradeParty <TradPty>	[1..1]	±		344
Or}	NettingGroupIdentification <NetgGrpld>	[1..1]	Text		344
	NewCutOff <NewCutOff>	[1..*]			345
	CutOffUpdateIdentification <CutOffUpdId>	[1..1]	Text		345
	Currency <Ccy>	[1..1]	CodeSet	C1	345
	CutOffTime <CutOffTm>	[1..1]	Time		345
	ValueDateOffset <ValDtOffset>	[1..1]	Text		345
	SupplementaryData <SplmtryData>	[0..*]	±	C5	346

19.3 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 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 PartyNameOrLEIRule

PartyName must be present or LegalEntityIdentifier must be present.

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.

19.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

19.4.1 RequestData <ReqData>

Presence: [1..1]

Definition: Specifies the meta data for the netting cut off update request.

RequestData <ReqData> contains the following **RequestData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MessageIdentification <MsgId>	[1..1]	Text		342
	RequestType <ReqTp>	[1..1]	Text		342
	RequestedActivationDate <ReqdActvtnDt>	[1..1]	Date		342
	RequestServicer <ReqSvcr>	[0..1]	±		343
	NetServiceParticipantIdentification <NetSvcPtcptId>	[1..1]	±		343
	NetServiceType <NetSvcTp>	[0..1]	Text		343

19.4.1.1 MessageIdentification <MsgId>

Presence: [1..1]

Definition: Unique identification of the message.

Datatype: "Max35Text" on page 396

19.4.1.2 RequestType <ReqTp>

Presence: [1..1]

Definition: Description of the type of request.

Datatype: "Max4Text" on page 396

19.4.1.3 RequestedActivationDate <ReqdActvtnDt>

Presence: [1..1]

Definition: Specifies the business date on which the new netting cut off(s) is (are) to be activated.

Datatype: "ISODate" on page 389

19.4.1.4 RequestSvcicer <ReqSvcr>*Presence:* [0..1]*Definition:* Describes the central system servicing the request.**RequestSvcicer <ReqSvcr>** contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

19.4.1.5 NetServiceParticipantIdentification <NetSvcPtcptId>*Presence:* [1..1]*Definition:* Describes the participant issuing the request.**NetServiceParticipantIdentification <NetSvcPtcptId>** contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

19.4.1.6 NetServiceType <NetSvcTp>*Presence:* [0..1]*Definition:* Describes the type of netting service supporting the net report.*Datatype:* "[Max35Text](#)" on page 396**19.4.2 NettingCutOffRequest <NetgCutOffReq>***Presence:* [1..*]*Definition:* Specifies the information regarding the changes to the netting cut off.

NettingCutOffRequest <NetgCutOffReq> contains the following **NettingCutOff2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NettingIdentification <NetgId>	[1..1]			344
{Or	TradeParty <TradPty>	[1..1]	±		344
Or}	NettingGroupIdentification <NetgGrpld>	[1..1]	Text		344
	NewCutOff <NewCutOff>	[1..*]			345
	CutOffUpdateIdentification <CutOffUpdId>	[1..1]	Text		345
	Currency <Ccy>	[1..1]	CodeSet	C1	345
	CutOffTime <CutOffTm>	[1..1]	Time		345
	ValueDateOffset <ValDtOffset>	[1..1]	Text		345

19.4.2.1 NettingIdentification <NetgId>

Presence: [1..1]

Definition: Identifies the netting party or group.

NettingIdentification <NetgId> contains one of the following **NettingIdentification2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	TradeParty <TradPty>	[1..1]	±		344
Or}	NettingGroupIdentification <NetgGrpld>	[1..1]	Text		344

19.4.2.1.1 TradeParty <TradPty>

Presence: [1..1]

Definition: Describes the individual trading party.

TradeParty <TradPty> contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

19.4.2.1.2 NettingGroupIdentification <NetgGrpld>

Presence: [1..1]

Definition: Describes the netting group.

Datatype: "[Max35Text](#)" on page 396

19.4.2.2 NewCutOff <NewCutOff>

Presence: [1..*]

Definition: Specifies the information regarding the updated netting cut off.

NewCutOff <NewCutOff> contains the following **CutOff1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CutOffUpdateIdentification <CutOffUpdId>	[1..1]	Text		345
	Currency <Ccy>	[1..1]	CodeSet	C1	345
	CutOffTime <CutOffTm>	[1..1]	Time		345
	ValueDateOffset <ValDtOffset>	[1..1]	Text		345

19.4.2.2.1 CutOffUpdateIdentification <CutOffUpdId>

Presence: [1..1]

Definition: Identification for the updated netting cut off.

Datatype: "Max35Text" on page 396

19.4.2.2.2 Currency <Ccy>

Presence: [1..1]

Definition: Currency linked to the netting cut off.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 379

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.

19.4.2.2.3 CutOffTime <CutOffTm>

Presence: [1..1]

Definition: Cut off time value for the netting cut off.

Datatype: "ISOTime" on page 398

19.4.2.2.4 ValueDateOffset <ValDtOffset>

Presence: [1..1]

Definition: Specifies the offset in business days from the value date from which the netting cut off is to be applied.

Datatype: "DateOffsetText" on page 392

19.4.3 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C5 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 360 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		360
	Envelope <Envlp>	[1..1]	(External Schema)		360

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.

20 **reda.061.001.02**

NettingCutOffReferenceDataReportV02

20.1 **MessageDefinition Functionality**

The Netting Cut Off Reference Data Report message is sent to a participant by a central system to provide details of scheduled, changed, existing and previous netting cut off data held at a central system.

Outline

The NettingCutOffReferenceDataReportV02 MessageDefinition is composed of 3 MessageBuildingBlocks:

- A. ReportData
Specifies the meta data for the netting cut off report including message pagination.
- B. ParticipantNettingCutOffData
Provides the latest information related to the status of a netting cut off held at a central system.
- C. SupplementaryData
Additional information that cannot be captured in the structured elements and/or any other specific block.

20.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <NetgCutOffRefDataRpt>	[1..1]			
	ReportData <RptData>	[1..1]			349
	MessageIdentification <MsgId>	[1..1]	Text		349
	CreationDateTime <CreDtTm>	[1..1]	DateTime		350
	ReportType <RptTp>	[1..1]	Text		350
	ActivationDate <ActvtnDt>	[1..1]	Date		350
	NetServiceParticipantIdentification <NetSvcPtcptId>	[0..1]	±		350
	ReportServicer <RptSvcr>	[0..1]	±		350
	NetServiceType <NetSvcTp>	[0..1]	Text		350
	MessagePagination <MsgPgntn>	[0..1]	±		351
	ParticipantNettingCutOffData <PtcptNetgCutOffData>	[1..*]			351
	ParticipantIdentification <PtcptId>	[1..1]	±		351
	NettingCutOffDetails <NetgCutOffDtls>	[1..*]			352
	NettingIdentification <NetgId>	[1..1]			352
{Or	TradeParty <TradPty>	[1..1]	±		352
Or}	NettingGroupIdentification <NetgGrpld>	[1..1]	Text		353
	NewCutOff <NewCutOff>	[1..*]			353
	CutOffUpdateIdentification <CutOffUpdId>	[1..1]	Text		353
	Currency <Ccy>	[1..1]	CodeSet	C1	353
	CutOffTime <CutOffTm>	[1..1]	Time		354
	ValueDateOffset <ValDtOffset>	[1..1]	Text		354
	SupplementaryData <SplmtryData>	[0..*]	±	C5	354

20.3 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 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 PartyNameOrLEIRule

PartyName must be present or LegalEntityIdentifier must be present.

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.

20.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

20.4.1 ReportData <RptData>

Presence: [1..1]

Definition: Specifies the meta data for the netting cut off report including message pagination.

ReportData <RptData> contains the following **NettingCutOffReportData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MessageIdentification <MsgId>	[1..1]	Text		349
	CreationDateTime <CreDtTm>	[1..1]	DateTime		350
	ReportType <RptTp>	[1..1]	Text		350
	ActivationDate <ActvtnDt>	[1..1]	Date		350
	NetServiceParticipantIdentification <NetSvcPtcptId>	[0..1]	±		350
	ReportServicer <RptSvcr>	[0..1]	±		350
	NetServiceType <NetSvcTp>	[0..1]	Text		350
	MessagePagination <MsgPgntn>	[0..1]	±		351

20.4.1.1 MessageIdentification <MsgId>

Presence: [1..1]

Definition: Unique and unambiguous identifier for a message, as assigned by the Sender. This unique identifier can be used for cross-referencing purposes in subsequent messages.

Datatype: "Max35Text" on page 396

20.4.1.2 CreationDateTime <CreDtTm>*Presence:* [1..1]*Definition:* Date and time at which the net report was generated.*Datatype:* ["ISODatetime" on page 389](#)**20.4.1.3 ReportType <RptTp>***Presence:* [1..1]*Definition:* Describes the type of net report, indicating how the obligations have been calculated.*Datatype:* ["Max4Text" on page 396](#)**20.4.1.4 ActivationDate <ActvtnDt>***Presence:* [1..1]*Definition:* Date on which the proposed netting cut off will become active.*Datatype:* ["ISODate" on page 389](#)**20.4.1.5 NetServiceParticipantIdentification <NetSvcPtcptld>***Presence:* [0..1]*Definition:* Describes the participant receiving the net report.**NetServiceParticipantIdentification <NetSvcPtcptld>** contains one of the following elements (see ["PartyIdentification242Choice" on page 363](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

20.4.1.6 ReportServicer <RptSvcr>*Presence:* [0..1]*Definition:* Describes the central system responsible for generating the net report.**ReportServicer <RptSvcr>** contains one of the following elements (see ["PartyIdentification242Choice" on page 363](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

20.4.1.7 NetServiceType <NetSvcTp>*Presence:* [0..1]

Definition: Describes the type of netting service supporting the net report.

Datatype: "Max35Text" on page 396

20.4.1.8 MessagePagination <MsgPgntn>

Presence: [0..1]

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

MessagePagination <MsgPgntn> contains the following elements (see "Pagination1" on page 359 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		359
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		359

20.4.2 ParticipantNettingCutOffData <PtcptNetgCutOffData>

Presence: [1..*]

Definition: Provides the latest information related to the status of a netting cut off held at a central system.

ParticipantNettingCutOffData <PtcptNetgCutOffData> contains the following **CutOffData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ParticipantIdentification <PtcptId>	[1..1]	±		351
	NettingCutOffDetails <NetgCutOffDtls>	[1..*]			352
	NettingIdentification <NetgId>	[1..1]			352
{Or	TradeParty <TradPty>	[1..1]	±		352
Or}	NettingGroupIdentification <NetgGrpId>	[1..1]	Text		353
	NewCutOff <NewCutOff>	[1..*]			353
	CutOffUpdateIdentification <CutOffUpdId>	[1..1]	Text		353
	Currency <Ccy>	[1..1]	CodeSet	C1	353
	CutOffTime <CutOffTm>	[1..1]	Time		354
	ValueDateOffset <ValDtOffset>	[1..1]	Text		354

20.4.2.1 ParticipantIdentification <PtcptId>

Presence: [1..1]

Definition: Describes the participant receiving the net report.

ParticipantIdentification <PtcptId> contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

20.4.2.2 NettingCutOffDetails <NetgCutOffDtls>

Presence: [1..*]

Definition: Specifies the information regarding the updated netting cut off.

NettingCutOffDetails <NetgCutOffDtls> contains the following **NettingCutOff2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NettingIdentification <NetgId>	[1..1]			352
{Or	TradeParty <TradPty>	[1..1]	±		352
Or}	NettingGroupIdentification <NetgGrpId>	[1..1]	Text		353
	NewCutOff <NewCutOff>	[1..*]			353
	CutOffUpdateIdentification <CutOffUpdId>	[1..1]	Text		353
	Currency <Ccy>	[1..1]	CodeSet	C1	353
	CutOffTime <CutOffTm>	[1..1]	Time		354
	ValueDateOffset <ValDtOffset>	[1..1]	Text		354

20.4.2.2.1 NettingIdentification <NetgId>

Presence: [1..1]

Definition: Identifies the netting party or group.

NettingIdentification <NetgId> contains one of the following **NettingIdentification2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	TradeParty <TradPty>	[1..1]	±		352
Or}	NettingGroupIdentification <NetgGrpId>	[1..1]	Text		353

20.4.2.2.1.1 TradeParty <TradPty>

Presence: [1..1]

Definition: Describes the individual trading party.

TradeParty <TradPty> contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

20.4.2.2.1.2 NettingGroupIdentification <NetgGrpId>

Presence: [1..1]

Definition: Describes the netting group.

Datatype: "[Max35Text](#)" on page 396

20.4.2.2.2 NewCutOff <NewCutOff>

Presence: [1..*]

Definition: Specifies the information regarding the updated netting cut off.

NewCutOff <NewCutOff> contains the following **CutOff1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CutOffUpdateIdentification <CutOffUpdId>	[1..1]	Text		353
	Currency <Ccy>	[1..1]	CodeSet	C1	353
	CutOffTime <CutOffTm>	[1..1]	Time		354
	ValueDateOffset <ValDtOffset>	[1..1]	Text		354

20.4.2.2.2.1 CutOffUpdateIdentification <CutOffUpdId>

Presence: [1..1]

Definition: Identification for the updated netting cut off.

Datatype: "[Max35Text](#)" on page 396

20.4.2.2.2.2 Currency <Ccy>

Presence: [1..1]

Definition: Currency linked to the netting cut off.

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

Datatype: "[ActiveCurrencyCode](#)" on page 379

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.

20.4.2.2.2.3 CutOffTime <CutOffTm>

Presence: [1..1]

Definition: Cut off time value for the netting cut off.

Datatype: "ISOTime" on page 398

20.4.2.2.2.4 ValueDateOffset <ValDtOffset>

Presence: [1..1]

Definition: Specifies the offset in business days from the value date from which the netting cut off is to be applied.

Datatype: "DateOffsetText" on page 392

20.4.3 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C5 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 360 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		360
	Envelope <Envlp>	[1..1]	(External Schema)		360

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.

21 Message Items Types

21.1 MessageComponents

21.1.1 Date Time

21.1.1.1 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		355
Or}	DateTime <DtTm>	[1..1]	DateTime		355

21.1.1.1.1 Date <Dt>

Presence: [1..1]

Definition: Specified date.

Datatype: ["ISODate" on page 389](#)

21.1.1.1.2 DateTime <DtTm>

Presence: [1..1]

Definition: Specified date and time.

Datatype: ["ISODatetime" on page 389](#)

21.1.2 Financial Instrument

21.1.2.1 SecurityIdentification19

Definition: Identification of a security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		356
	OtherIdentification <Othrlid>	[0..*]			356
	Identification <Id>	[1..1]	Text		357
	Suffix <Sfx>	[0..1]	Text		357
	Type <Tp>	[1..1]	±		357
	Description <Desc>	[0..1]	Text		357

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
```

21.1.2.1.1 ISIN <ISIN>

Presence: [0..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 390

21.1.2.1.2 OtherIdentification <Othrid>

Presence: [0..*]

Definition: Identification of a security by proprietary or domestic identification scheme.

OtherIdentification <Othrlid> contains the following **OtherIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		357
	Suffix <Sfx>	[0..1]	Text		357
	Type <Tp>	[1..1]	±		357

21.1.2.1.2.1 Identification <Id>

Presence: [1..1]

Definition: Identification of a security.

Datatype: ["Max35Text" on page 396](#)

21.1.2.1.2.2 Suffix <Sfx>

Presence: [0..1]

Definition: Identifies the suffix of the security identification.

Datatype: ["Max16Text" on page 394](#)

21.1.2.1.2.3 Type <Tp>

Presence: [1..1]

Definition: Type of the identification.

Type <Tp> contains one of the following elements (see ["IdentificationSource3Choice" on page 357](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		358
Or}	Proprietary <Prtry>	[1..1]	Text		358

21.1.2.1.3 Description <Desc>

Presence: [0..1]

Definition: Textual description of a security instrument.

Datatype: ["Max140Text" on page 394](#)

21.1.3 Identification Information

21.1.3.1 IdentificationSource3Choice

Definition: Choice between source of identification of a financial instrument.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		358
Or}	Proprietary <Prtry>	[1..1]	Text		358

21.1.3.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique and unambiguous identification source, as assigned via a pre-determined code list.

Datatype: "ExternalFinancialInstrumentIdentificationType1Code" on page 383

21.1.3.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unique and unambiguous identification source using a proprietary identification scheme.

Datatype: "Max35Text" on page 396

21.1.3.2 ContactInformation1

Definition: Communication device number or electronic address used for communication.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[0..1]	Text		358
	FaxNumber <FaxNb>	[0..1]	Text		358
	TelephoneNumber <TelNb>	[0..1]	Text		358
	EmailAddress <EmailAdr>	[0..1]	Text		358

21.1.3.2.1 Name <Nm>

Presence: [0..1]

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

Datatype: "Max350Text" on page 396

21.1.3.2.2 FaxNumber <FaxNb>

Presence: [0..1]

Definition: Collection of information that identifies a FAX number, as defined by telecom services.

Datatype: "PhoneNumber" on page 397

21.1.3.2.3 TelephoneNumber <TelNb>

Presence: [0..1]

Definition: Collection of information that identifies a phone number, as defined by telecom services.

Datatype: "PhoneNumber" on page 397

21.1.3.2.4 EmailAddress <EmailAdr>

Presence: [0..1]

Definition: Address for electronic mail (e-mail).

Datatype: "Max256Text" on page 395

21.1.4 Miscellaneous

21.1.4.1 RequestDetails3

Definition: Details of data request.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	Text		359
	Key <Key>	[0..1]	Text		359

21.1.4.1.1 Type <Tp>

Presence: [1..1]

Definition: Type of data being requested, for example, a sub-member BIC.

Datatype: "Max35Text" on page 396

21.1.4.1.2 Key <Key>

Presence: [0..1]

Definition: Specific report data requested, for example, a BIC.

Datatype: "Max35Text" on page 396

21.1.4.2 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		359
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		359

21.1.4.2.1 PageNumber <PgNb>

Presence: [1..1]

Definition: Page number.

Datatype: "Max5NumericText" on page 397

21.1.4.2.2 LastPageIndicator <LastPgInd>

Presence: [1..1]

Definition: Indicates the last page.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 391):

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

21.1.4.3 ReportParameter1

Definition: Name and value of a parameter being returned.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		360
	Value <Val>	[1..1]	Text		360

21.1.4.3.1 Name <Nm>

Presence: [1..1]

Definition: Name or type of the parameter being returned.

Datatype: "Max70Text" on page 397

21.1.4.3.2 Value <Val>

Presence: [1..1]

Definition: Value of the parameter being returned.

Datatype: "Max350Text" on page 396

21.1.4.4 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		360
	Envelope <Envlp>	[1..1]	(External Schema)		360

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.

21.1.4.4.1 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 396

21.1.4.4.2 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.

21.1.4.5 PayInCallItem

Definition: Numerical representation of the net increases and decreases in an account at a specific point in time. A cash balance is calculated from a sum of cash credits minus a sum of cash debits.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C5	361

21.1.4.5.1 Amount <Amt>

Presence: [1..1]

Definition: Specifies the currency and amount of the called item.

Impacted by: C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 378

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.

21.1.4.6 RequestDetails4

Definition: Details of one or several keys of the request.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Key <Key>	[1..1]	Text		361
	ReportData <RptData>	[0..*]	±		361

21.1.4.6.1 Key <Key>

Presence: [1..1]

Definition: Key for which the specific data is returned, for example, a BIC.

Datatype: "Max35Text" on page 396

21.1.4.6.2 ReportData <RptData>

Presence: [0..*]

Definition: Data being returned.

ReportData <RptData> contains the following elements (see "[ReportParameter1](#)" on page 360 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		360
	Value <Val>	[1..1]	Text		360

21.1.4.7 Value

Definition: Posting of an item to a cash account, in the context of a cash transaction, that results in an increase or decrease to the balance of the account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseCurrencyItem <BaseCcyItm>	[1..1]	Amount	C2, C5	362
	AlternateCurrencyItem <AltrnCcyItm>	[1..*]	Amount	C2, C5	362

21.1.4.7.1 BaseCurrencyItem <BaseCcyItm>

Presence: [1..1]

Definition: Specifies the amount in the base currency of the receiver.

Impacted by: [C2 "ActiveOrHistoricCurrency"](#), [C5 "CurrencyAmount"](#)

Datatype: ["ActiveOrHistoricCurrencyAndAmount"](#) on page 378

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.

21.1.4.7.2 AlternateCurrencyItem <AltrnCcyItm>

Presence: [1..*]

Definition: Specifies the amount in another currency.

Impacted by: [C2 "ActiveOrHistoricCurrency"](#), [C5 "CurrencyAmount"](#)

Datatype: ["ActiveOrHistoricCurrencyAndAmount"](#) on page 378

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.

21.1.5 Party Identification

21.1.5.1 PartyIdentification44

Definition: Unique and unambiguous way to identify an organisation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	363
	AlternativeIdentifier <Altrntvldr>	[0..10]	Text		363

21.1.5.1.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

Impacted by: C2 "AnyBIC"

Datatype: "AnyBICIdentifier" on page 390

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.

21.1.5.1.2 AlternativeIdentifier <Altrntvldr>

Presence: [0..10]

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

Datatype: "Max35Text" on page 396

21.1.5.2 PartyIdentification242Choice

Definition: Choice between a BIC, name and address or a LEI to identify a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

21.1.5.2.1 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Identification of the party expressed as name and an optional address and an optional alternative identifier.

NameAndAddress <NmAndAdr> contains the following elements (see "[NameAndAddress8](#)" on page 371 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		371
	Address <Adr>	[0..1]	±		371
	AlternativeIdentifier <Altrntvldr>	[0..10]	Text		372

21.1.5.2.2 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Identification of the party expressed as a BIC and an optional alternative identifier.

AnyBIC <AnyBIC> contains the following elements (see "[PartyIdentification265](#)" on page 367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	367
	AlternativeIdentifier <Altrntvldr>	[0..10]	Text		368

21.1.5.2.3 PartyIdentification <PtyId>

Presence: [1..1]

Definition: Party Identification specified as a list of values per element.

Impacted by: C11 "[PartyNameOrLEIRule](#)"

PartyIdentification <PtyId> contains the following elements (see "[PartyIdentification266](#)" on page 368 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyName <PtyNm>	[0..1]	Text		368
	AnyBIC <AnyBIC>	[0..1]	±		368
	AccountNumber <AcctNb>	[0..1]	Text		369
	Address <Adr>	[0..1]	Text		369
	ClearingSystemIdentification <ClrSysId>	[0..1]	±		369
	LegalEntityIdentifier <LglnNtyldr>	[0..1]	IdentifierSet		369

Constraints

- **PartyNameOrLEIRule**

PartyName must be present or LegalEntityIdentifier must be present.

Following Must be True

 /PartyName Must be present

Or /LegalEntityIdentifier Must be present

21.1.5.3 PartyIdentification60

Definition: Identification of a party by fund name, name and address or an LEI.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FundIdentification <FndId>	[1..1]	Text		365
	NameAndAddress <NmAndAdr>	[0..1]	±		365
	LegalEntityIdentifier <LglnNtyldr>	[0..1]	IdentifierSet		366

21.1.5.3.1 FundIdentification <FndId>

Presence: [1..1]

Definition: Identification of a fund.

Datatype: "[Max35Text](#)" on page 396

21.1.5.3.2 NameAndAddress <NmAndAdr>

Presence: [0..1]

Definition: Identification of the party expressed as name and an optional address and an optional alternative identifier.

NameAndAddress <NmAndAdr> contains the following elements (see "[NameAndAddress8](#)" on page 371 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		371
	Address <Adr>	[0..1]	±		371
	AlternativeIdentifier <Altrmtvldr>	[0..10]	Text		372

21.1.5.3.3 LegalEntityIdentifier <LgINttyldr>

Presence: [0..1]

Definition: Identification of the Legal Entity Identifier. This is a code allocated to a party as described in ISO 17442 "Financial Services - Legal Entity Identifier (LEI)".

Datatype: "[LEIIdentifier](#)" on page 391

21.1.5.4 PartyIdentification73Choice

Definition: Identification of a party by a choice between a BIC or a name and address or an LEI.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		366
Or	AnyBIC <AnyBIC>	[1..1]	±		366
Or}	PartyIdentification <Ptyld>	[1..1]	±	C5	367

21.1.5.4.1 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Identification of the party expressed as name and an optional address and an optional alternative identifier.

NameAndAddress <NmAndAdr> contains the following elements (see "[NameAndAddress8](#)" on page 371 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		371
	Address <Adr>	[0..1]	±		371
	AlternativeIdentifier <Altrmtvldr>	[0..10]	Text		372

21.1.5.4.2 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Identification of the party expressed as a BIC and an optional alternative identifier.

AnyBIC <AnyBIC> contains the following elements (see "[PartyIdentification44](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	363
	AlternativeIdentifier <Altrntvldr>	[0..10]	Text		363

21.1.5.4.3 PartyIdentification <Ptyld>

Presence: [1..1]

Definition: Party Identification specified as a list of values per element.

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

PartyIdentification <Ptyld> contains the following elements (see "[PartyIdentification59](#)" on page 369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyName <PtyNm>	[0..1]	Text		370
	AnyBIC <AnyBIC>	[0..1]	±		370
	AccountNumber <AcctNb>	[0..1]	Text		370
	Address <Adr>	[0..1]	Text		370
	ClearingSystemIdentification <ClrSysId>	[0..1]	±		371
	LegalEntityIdentifier <LglNttyldr>	[0..1]	IdentifierSet		371

Constraints

- **PartyNameOrLEIRule**

PartyName must be present or LegalEntityIdentifier must be present.

Following Must be True

/PartyName Must be present

Or /LegalEntityIdentifier Must be present

21.1.5.5 PartyIdentification265

Definition: Unique and unambiguous way to identify an organisation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	367
	AlternativeIdentifier <Altrntvldr>	[0..10]	Text		368

21.1.5.5.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

Impacted by: C2 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 389

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.

21.1.5.5.2 AlternativIdentifier <Altrntvldr>

Presence: [0..10]

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

Datatype: "Max35Text" on page 396

21.1.5.6 PartyIdentification266

Definition: Identification of a party. The party can be identified by providing the party's name and optionally, the BIC, account number, address, clearing system identification or LEI can also be provided.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyName <PtyNm>	[0..1]	Text		368
	AnyBIC <AnyBIC>	[0..1]	±		368
	AccountNumber <AcctNb>	[0..1]	Text		369
	Address <Adr>	[0..1]	Text		369
	ClearingSystemIdentification <ClrSysId>	[0..1]	±		369
	LegalEntityIdentifier <LglNttyldr>	[0..1]	IdentifierSet		369

Constraints

- **PartyNameOrLEIRule**

PartyName must be present or LegalEntityIdentifier must be present.

Following Must be True

 /PartyName Must be present

Or /LegalEntityIdentifier Must be present

21.1.5.6.1 PartyName <PtyNm>

Presence: [0..1]

Definition: Identification of the party expressed as the party's name.

Datatype: "Max34Text" on page 396

21.1.5.6.2 AnyBIC <AnyBIC>

Presence: [0..1]

Definition: Identification of the party expressed as a BIC and an optional alternative identifier.

AnyBIC <AnyBIC> contains the following elements (see "[PartyIdentification265](#)" on page 367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	367
	AlternativeIdentifier <Altrntvldr>	[0..10]	Text		368

21.1.5.6.3 AccountNumber <AcctNb>

Presence: [0..1]

Definition: Provides the party's account number.

Datatype: "[Max34Text](#)" on page 396

21.1.5.6.4 Address <Adr>

Presence: [0..1]

Definition: Provides the party's address.

Datatype: "[Max105Text](#)" on page 393

21.1.5.6.5 ClearingSystemIdentification <ClrSysId>

Presence: [0..1]

Definition: Choice of a clearing system identifier.

ClearingSystemIdentification <ClrSysId> contains one of the following elements (see "[ClearingSystemIdentification2Choice](#)" on page 377 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		377
Or}	Proprietary <Prtry>	[1..1]	Text		377

21.1.5.6.6 LegalEntityIdentifier <LglnTtyldr>

Presence: [0..1]

Definition: Provides the Legal Entity Identifier. This is a code allocated to a party as described in ISO 17442 "Financial Services - Legal Entity Identifier (LEI)".

Datatype: "[LEIIdentifier](#)" on page 391

21.1.5.7 PartyIdentification59

Definition: Identification of a party. The party can be identified by providing the party's name and optionally, the BIC, account number, address, clearing system identification or LEI can also be provided.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyName <PtyNm>	[0..1]	Text		370
	AnyBIC <AnyBIC>	[0..1]	±		370
	AccountNumber <AcctNb>	[0..1]	Text		370
	Address <Adr>	[0..1]	Text		370
	ClearingSystemIdentification <ClrSysId>	[0..1]	±		371
	LegalEntityIdentifier <LglnTtyldr>	[0..1]	IdentifierSet		371

Constraints

- **PartyNameOrLEIRule**

PartyName must be present or LegalEntityIdentifier must be present.

Following Must be True

/PartyName Must be present

Or /LegalEntityIdentifier Must be present

21.1.5.7.1 PartyName <PtyNm>

Presence: [0..1]

Definition: Identification of the party expressed as the party's name.

Datatype: "Max34Text" on page 396

21.1.5.7.2 AnyBIC <AnyBIC>

Presence: [0..1]

Definition: Identification of the party expressed as a BIC and an optional alternative identifier.

AnyBIC <AnyBIC> contains the following elements (see "PartyIdentification44" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	363
	AlternativeIdentifier <Altrntvldr>	[0..10]	Text		363

21.1.5.7.3 AccountNumber <AcctNb>

Presence: [0..1]

Definition: Identification of the party's account number.

Datatype: "Max34Text" on page 396

21.1.5.7.4 Address <Adr>

Presence: [0..1]

Definition: Identification of the party's address.

Datatype: "Max105Text" on page 393

21.1.5.7.5 ClearingSystemIdentification <ClrSysId>

Presence: [0..1]

Definition: Choice of a clearing system identifier.

ClearingSystemIdentification <ClrSysId> contains one of the following elements (see "[ClearingSystemIdentification2Choice](#)" on page 377 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		377
Or}	Proprietary <Prtry>	[1..1]	Text		377

21.1.5.7.6 LegalEntityIdentifier <LglnNttyldr>

Presence: [0..1]

Definition: Identification of the Legal Entity Identifier. This is a code allocated to a party as described in ISO 17442 "Financial Services - Legal Entity Identifier (LEI)".

Datatype: "[LEIIdentifier](#)" on page 391

21.1.6 Postal Address

21.1.6.1 NameAndAddress8

Definition: Information that locates and identifies a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		371
	Address <Adr>	[0..1]	±		371
	AlternativeIdentifier <Altrntvldr>	[0..10]	Text		372

21.1.6.1.1 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 396

21.1.6.1.2 Address <Adr>

Presence: [0..1]

Definition: Postal address of a party.

Address <Adr> contains the following elements (see "[PostalAddress1](#)" on page 372 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]	CodeSet		372
	AddressLine <AdrLine>	[0..5]	Text		373
	StreetName <StrtNm>	[0..1]	Text		373
	BuildingNumber <BldgNb>	[0..1]	Text		373
	PostCode <PstCd>	[0..1]	Text		373
	TownName <TwnNm>	[0..1]	Text		373
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		373
	Country <Ctry>	[1..1]	CodeSet	C3	374

21.1.6.1.3 AlternativIdentifier <Altrntvldr>

Presence: [0..10]

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

Datatype: "[Max35Text](#)" on page 396

21.1.6.2 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		372
	AddressLine <AdrLine>	[0..5]	Text		373
	StreetName <StrtNm>	[0..1]	Text		373
	BuildingNumber <BldgNb>	[0..1]	Text		373
	PostCode <PstCd>	[0..1]	Text		373
	TownName <TwnNm>	[0..1]	Text		373
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		373
	Country <Ctry>	[1..1]	CodeSet	C3	374

21.1.6.2.1 AddressType <AdrTp>

Presence: [0..1]

Definition: Identifies the nature of the postal address.

Datatype: "[AddressType2Code](#)" on page 379

CodeName	Name	Definition
ADDR	Postal	Address is the complete postal address.

CodeName	Name	Definition
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.

21.1.6.2.2 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 397

21.1.6.2.3 StreetName <StrtNm>

Presence: [0..1]

Definition: Name of a street or thoroughfare.

Datatype: "Max70Text" on page 397

21.1.6.2.4 BuildingNumber <BldgNb>

Presence: [0..1]

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

Datatype: "Max16Text" on page 394

21.1.6.2.5 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 394

21.1.6.2.6 TownName <TwnNm>

Presence: [0..1]

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

Datatype: "Max35Text" on page 396

21.1.6.2.7 CountrySubDivision <CtrySubDvsn>

Presence: [0..1]

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

Datatype: "Max35Text" on page 396

21.1.6.2.8 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 381

Constraints

- **Country**

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

21.1.7 Rate

21.1.7.1 AgreedRate2

Definition: Information needed to process a currency exchange or conversion.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExchangeRate <XchgRate>	[1..1]	Rate		374
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C7	374
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C7	374

21.1.7.1.1 ExchangeRate <XchgRate>

Presence: [1..1]

Definition: The value of one currency expressed in relation to another currency. ExchangeRate expresses the ratio between UnitCurrency and QuotedCurrency (ExchangeRate = UnitCurrency/QuotedCurrency).

Datatype: "BaseOneRate" on page 392

21.1.7.1.2 UnitCurrency <UnitCcy>

Presence: [1..1]

Definition: Currency in which the rate of exchange is expressed in a currency exchange. In the example 1GBP = xxxCUR, the unit currency is GBP.

Impacted by: C7 "ValidationByTable"

Datatype: "CurrencyCode" on page 382

Constraints

- **ValidationByTable**

Must be a valid currency code which is registered with the ISO 4217 Maintenance Agency, and consist of three contiguous letters.

21.1.7.1.3 QuotedCurrency <QtdCcy>

Presence: [1..1]

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

Impacted by: [C7 "ValidationByTable"](#)

Datatype: ["CurrencyCode"](#) on page 382

Constraints

- **ValidationByTable**

Must be a valid currency code which is registered with the ISO 4217 Maintenance Agency, and consist of three contiguous letters.

21.1.8 Status

21.1.8.1 Status28Choice

Definition: Specifies the status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		375
Or}	Proprietary <Prtry>	[1..1]	Text		375

21.1.8.1.1 Code <Cd>

Presence: [1..1]

Definition: Status expressed as a code.

Datatype: ["TradeStatus7Code"](#) on page 387

CodeName	Name	Definition
INVA	Invalid	Trade is invalid.
UMTC	Unmatched	Trade is unmatched.
FMTC	Matched	Trade is matched.
SMAT	SettlementMature	Trade has been selected for settlement.
SUSP	Suspended	Trade has been marked not ready for settlement.
SMAP	SettlementMaturePending	Trade has been selected for settlement and is pending.
PFIX	PartialFix	For NDF instructions, open confirmations are matched and the Fix confirmations are not matched.
FUMT	FixUnmatched	For NDF instructions, if a party has submitted both the open and fix confirmations and the counterparty is yet to submit the open and fix confirmation the instruction is updated to 'Fix Unmatched' Status.

21.1.8.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Status expressed as a proprietary form.

Datatype: "Max35Text" on page 396

21.1.8.2 Status27Choice

Definition: Specifies the status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		376
Or}	Proprietary <Prtry>	[1..1]	Text		376

21.1.8.2.1 Code <Cd>

Presence: [1..1]

Definition: Status expressed as a code.

Datatype: "TradeStatus6Code" on page 387

CodeName	Name	Definition
INVA	Invalid	Trade is invalid.
FMTC	Matched	Trade is matched.
SMAP	SettlementMaturePending	Trade has been selected for settlement and is pending.
RJCT	Rejected	Trade is rejected.
RSCD	Rescinded	Trade is rescinded.
STLD	Settled	Settlement is complete.
SPLI	Split	Trade has been split into subtrades for settlement efficiency.
UMTC	Unmatched	Trade is unmatched.
SMAT	SettlementMature	Trade has been selected for settlement.
FUMT	FixUnmatched	For NDF instructions, if a party has submitted both the open and fix confirmations and the counterparty is yet to submit the open and fix confirmation the instruction is updated to 'Fix Unmatched' Status.
NETT	Netted	Trade has been netted by the central system.
PFIX	PartialFix	For NDF instructions, open confirmations are matched and the Fix confirmations are not matched.
OMTC	OpenMatched	For NDF trades, the trade is marked as open match when both open confirmations from both parties match.

21.1.8.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Status expressed in a proprietary form.

Datatype: "Max35Text" on page 396

21.1.9 System Identification

21.1.9.1 ClearingSystemIdentification2Choice

Definition: Choice of a clearing system identifier.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		377
Or}	Proprietary <Prtry>	[1..1]	Text		377

21.1.9.1.1 Code <Cd>

Presence: [1..1]

Definition: Identification of a clearing system, in a coded form as published in an external list.

Datatype: "ExternalClearingSystemIdentification1Code" on page 382

21.1.9.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Identification code for a clearing system, that has not yet been identified in the list of clearing systems.

Datatype: "Max35Text" on page 396

21.2 Message Datatypes

21.2.1 Amount

21.2.1.1 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 379

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.

21.2.1.2 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 379

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.

21.2.1.3 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

21.2.2 CodeSet

21.2.2.1 ActiveCurrencyCode

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

Type: CodeSet

Format

pattern	[A-Z]{3,3}
---------	------------

Constraints

- **ActiveCurrency**

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

21.2.2.2 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.

21.2.2.3 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.

21.2.2.4 AllocationIndicator1Code

Definition: Specifies whether the trade is a pre-allocation or a post-allocation trade, or whether the trade is unallocated.

Type: CodeSet

CodeName	Name	Definition
POST	Post-allocation	Trade is a post-allocation trade.
PREA	Pre-allocation	Trade is a pre-allocation trade.
UNAL	Unallocated	Trade is unallocated.

21.2.2.5 CallIn1Code

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

Type: CodeSet

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

21.2.2.6 CollateralisationIndicator1Code

Definition: Specifies whether the transaction is collateralised.

Type: CodeSet

CodeName	Name	Definition
FULL	FullyCollateralised	Transaction is fully collateralised.
ONEW	OneWayCollateralised	Transaction is one-way collateralised.
PART	PartiallyCollateralised	Transaction is partially collateralised.
UNCO	Uncollateralised	Transaction is uncollateralised.

21.2.2.7 CorporateSectorIdentifier1Code

Definition: Identifies the corporate sector of the counterparty for reporting to trade repositories.

Type: CodeSet

CodeName	Name	Definition
L	AlternativeInvestmentFund	Alternative investment fund managed by an Alternative Investment Fund Manager (AIFM) authorised or registered in accordance with European Securities and Markets Authority (ESMA) Directive 2011/61/EU.
A	Assurance	Assurance undertaking authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2002/83/EC.
C	CreditInstitution	Credit Institution authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2006/48/EC.
I	Insurance	Insurance undertaking in accordance with European Securities and Markets Authority (ESMA) Directive 73/239/EEC.
F	InvestmentFirm	Investment firm in accordance with European Securities and Markets Authority (ESMA) Directive 2004/39/EC.
O	OccupationalRetirementProvision	Institution for occupational retirement provision within the meaning of Article 6(a) of European Securities and Markets Authority (ESMA) Directive 2003/41/EC.
R	Reinsurance	Reinsurance undertaking authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2005/68/EC.
U	UCITS	Undertakings for Collective Investment in Transferable Securities (UCITS) and its management company, authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2009/65/EC.

21.2.2.8 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).

21.2.2.9 CurrencyCode

Definition: Code allocated to a currency, by a maintenance agency, under an international identification scheme as described in the latest edition of the international standard ISO 4217 "Codes for the representation of currencies and funds". Valid currency codes are registered with the ISO 4217 Maintenance Agency, and consist of three contiguous letters.

Type: CodeSet

Format

pattern [A-Z]{3,3}

Constraints

- **ValidationByTable**

Must be a valid currency code which is registered with the ISO 4217 Maintenance Agency, and consist of three contiguous letters.

21.2.2.10 Entry2Code

Definition: Specifies the type of an entry in a report.

Type: CodeSet

CodeName	Name	Definition
TRIA	Trial	Trial pay-in schedule.
OFFI	Official	Official pay-in schedule.
REQU	Requested	Pay-in schedule on request.

21.2.2.11 ExternalCalculationAgent1Code

Definition: Specifies the calculation agent, as published in an external calculation agent code list.

External code sets can be downloaded from www.iso20022.org.

Type: CodeSet

Format

minLength 1
maxLength 4

21.2.2.12 ExternalClearingSystemIdentification1Code

Definition: Specifies the clearing system identification code, as published in an external clearing system identification code list.

External code sets can be downloaded from www.iso20022.org.

Type: CodeSet

Format

minLength 1
maxLength 5

21.2.2.13 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

21.2.2.14 ExternalPostTradeEventType1Code

Definition: Specifies the type of post trade event, as published in an external post trade event type code set.

External code sets can be downloaded from www.iso20022.org.

Type: CodeSet

Format

minLength 1
maxLength 4

21.2.2.15 FXAmountType1Code

Definition: Specifies the type of amount for foreign exchange commissions or fees.

Type: CodeSet

CodeName	Name	Definition
ZWIS	Zwischengewinn	Zwischengewinn.
WITH	WithholdingTax	Tax is on income deducted at source, which the paying agent is legally obliged to deduct from its payments of interest on deposits and other proceeds of a financial instrument.
VATA	ValueAddedTax	Tax is a value added tax.
TRAN	TransferTax	Tax levied on a transfer.
TRAX	TransactionTax	Tax levied on a transaction.

CodeName	Name	Definition
STEX	StockExchangeTax	Tax collected by a stock exchange.
STAM	StampDuty	Tax is on certain documents and transactions.
OTHR	OtherAmount	Another type of commission or fees.
COUN	NationalFederalTax	Tax is a country, national, or federal tax that is usually charged by the custodian.
LOCL	LocalTax	Tax that is charged by a local settlement system or local jurisdiction.
LOCO	LocalBrokerCommission	Local broker's commission amount.
LYDT	GermanLocalTax4	Local tax (Ertrag Besizanteilig) yield liable for interest down payment tax.
LOTE	GermanLocalTax3	Local tax (Zinstopf) offset interest per unit against tax exempt amount (variation to offset interest per unit in relation to tax exempt amount).
LIDT	GermanLocalTax2	Local tax (ZAS pflichtige Zinsen) - interest liable for interest down payment tax (proportion of gross interest per unit/ interim profits that is not covered by the credit in the interest pool).
EXEC	ExecutingBrokerCommission	Executing broker's commission amount.
EUTR	EUTaxRetention	Tax withheld at source in the framework of the European Directive on taxation of savings in the form of interest payments.
EQUL	Equalisation	Investor's subscription amount that is held by the fund in order to pay incentive / performance fees at the end of the fiscal year.
COAX	ConsumptionTax	Tax that is levied on goods and services purchased by customers, and is added to the retail price.
AKTI	Aktiengewinn	Share-related profit. This is a tax specific to the German market. The share-related-profit gives the fund the opportunity to pass on to the institutional investor redeeming fund units certain tax-free income from equity. The calculation method is based on the old Investment Tax Act (Investmentsteuergesetz).
ERFE	EarlyRedemptionFeeAmount	Early redemption fees.
ENTF	EntranceFees	Entrance fees amount
MARG	MarginAmount	Margin amount related commissions and fees.
MACO	MatchingOrConfirmationFees	Fee charged for matching and/or confirmation.
ANTO	NetGainLoss	Amount representing the difference between the cost and the current price of a security. In the context of securities settlement, it is the amount paid or

CodeName	Name	Definition
		received when the instructions are netted or paired off.
CREB	RebateBonification	Rebate or bonification fees or commission amount.
SPCN	SpecialConcessions	Fees, drawdown, or other reduction from or in addition to the deal price.
SUBS	Subscription	Subscription interest.
TOTL	Total	Total amount of all commissions or fees
DEAL	TradeDealAmount	Trade deal amount fees.
ACRU	AccruedInterest	Amount of interest earned on a debt, such as a bond, but not yet collected.
BAKL	BackLoadFee	Amount paid by investors when selling mutual fund shares.
CHAR	ChargesAndFees	Amount of money that cannot be categorised by another qualifier.
CBCH	CorrespondentBankCharge	Charge of the correspondent bank for transferring money.
LADT	GermanLocalTax1	Local tax (ZAS Anrechnungsbetrag) subject to interest down payment tax (proportion of interest liable for interest down payment tax/interim profit that is not covered by the tax exempt amount).
DSCA	DiscountAmount	Aggregate amount of discount.
HDGE	HedgingCost	Amount due and payable to a hedge counterparty under a hedge agreement during the relevant period.
ISDI	IssueDiscountAllowance	Amount of money defined as a discount on a new issue or on a tranche of an existing issue.
LEVY	PaymentLevyTax	Tax levied on a payment.
OCMT	OriginalCurrencyAmount	Posting/settlement amount in its original currency when conversion from/into another currency has occurred.
PRMA	PremiumAmount	Difference between the amount of money of the first leg and the amount of the second leg of the transaction.
OTMG	OnTopMargin	Amount is an on top margin.
REGF	RegulatoryFees	Amount of money charged by a regulatory authority, for example, Securities and Exchange fees.
REMU	RemunerationAmount	Amount of any other remuneration received or to be received by the broker in connection with the transaction.
RESU	ResultingAmount	Counter value of a foreign exchange conversion.
SAMG	SalesMargin	Financial metric used to assess a firm's financial health by revealing the proportion of money left over from

CodeName	Name	Definition
		revenues after accounting for the cost of goods sold. Gross profit margin serves as the source for paying additional expenses and future savings.
SETT	SettlementAmount	Amount of all settled transactions.
SHIP	ShippingCharge	Charge for shipping, including the insurance of securities.
ACCA	AccruedCapitalisation	Amount of unpaid interest (on bonds which have defaulted and have subsequently restructured), which is capitalized and added to the original principal amount of the bond.
PRDF	DifferenceInPrice	Difference between the deal price and another reference price.
REFD	ExpectedRefund	Amount of the expected refund.
PRWI	PartialRedemptionWithholdingAmount	Amount retained by a fund and paid out later at a time decided by the fund.
RSCH	ResearchFee	Charge or commission paid by the investor to a distributor/intermediary or other service provider for the provision of financial research.

21.2.2.16 PaymentReceipt1Code

Definition: Specifies if an operation is a payment, or a receipt or none.

Type: CodeSet

CodeName	Name	Definition
PAYM	Payment	Operation is a payment.
RECE	Receipt	Operation is a receipt.
NONE	None	Operation is null.

21.2.2.17 SideIndicator1Code

Definition: To indicate either the reference for the Central Counterparty (CCP) leg or the reference for the client leg of the transaction.

Type: CodeSet

CodeName	Name	Definition
CCPL	CCPLeg	Clearing broker identification is for the Central Counterparty (CCP) leg.
CLNT	ClientLeg	Clearing broker identification is for the client leg.

21.2.2.18 StatusSubType2Code

Definition: Indicates the sub status of the trade notification.

Type: CodeSet

CodeName	Name	Definition
SMDY	OnlySameDayFlagTrue	Same day flag has been set to true for the sub status of the trade notification.

21.2.2.19 TradeStatus6Code

Definition: Specifies the status of a trade in a central matching and settlement system.

Type: CodeSet

CodeName	Name	Definition
INVA	Invalid	Trade is invalid.
FMTC	Matched	Trade is matched.
SMAP	SettlementMaturePending	Trade has been selected for settlement and is pending.
RJCT	Rejected	Trade is rejected.
RSCD	Rescinded	Trade is rescinded.
STLD	Settled	Settlement is complete.
SPLI	Split	Trade has been split into subtrades for settlement efficiency.
UMTC	Unmatched	Trade is unmatched.
SMAT	SettlementMature	Trade has been selected for settlement.
FUMT	FixUnmatched	For NDF instructions, if a party has submitted both the open and fix confirmations and the counterparty is yet to submit the open and fix confirmation the instruction is updated to 'Fix Unmatched' Status.
NETT	Netted	Trade has been netted by the central system.
PFIX	PartialFix	For NDF instructions, open confirmations are matched and the Fix confirmations are not matched.
OMTC	OpenMatched	For NDF trades, the trade is marked as open match when both open confirmations from both parties match.

21.2.2.20 TradeStatus7Code

Definition: Specifies the status of a trade in a central matching and settlement system.

Type: CodeSet

CodeName	Name	Definition
INVA	Invalid	Trade is invalid.
UMTC	Unmatched	Trade is unmatched.
FMTC	Matched	Trade is matched.
SMAT	SettlementMature	Trade has been selected for settlement.

CodeName	Name	Definition
SUSP	Suspended	Trade has been marked not ready for settlement.
SMAP	SettlementMaturePending	Trade has been selected for settlement and is pending.
PFIX	PartialFix	For NDF instructions, open confirmations are matched and the Fix confirmations are not matched.
FUMT	FixUnmatched	For NDF instructions, if a party has submitted both the open and fix confirmations and the counterparty is yet to submit the open and fix confirmation the instruction is updated to 'Fix Unmatched' Status.

21.2.2.21 Trading1MethodCode

Definition: Specifies the method used for the negotiation and execution of the trade.

Type: CodeSet

CodeName	Name	Definition
ELEC	Electronic	Trade executed through an electronic trading system.
PHON	Phone	Trade executed over the phone.
BROK	Broker	Trade executed through a broker.

21.2.2.22 UnderlyingProductIdentifier1Code

Definition: Indicates the underlying product type for reporting to trade repositories. These product codes must be in line with the ISDA Product Taxonomy.

Type: CodeSet

CodeName	Name	Definition
FORW	ForeignExchangeForward	Underlying product type of the transaction is a Foreign Exchange Forward.
NDFO	ForeignExchangeNonDeliverableForward	Underlying product type of the transaction is a Foreign Exchange Non Deliverable Forward.
SPOT	ForeignExchangeSpot	Underlying product type of the transaction is Foreign Exchange Spot.
SWAP	ForeignExchangeSWAP	Underlying product type of the transaction is a Foreign Exchange SWAP.

21.2.2.23 WithdrawalReason1Code

Definition: Specifies the reason that an alleged trade is withdrawn.

Type: CodeSet

CodeName	Name	Definition
RJCT	Rejected	Alleged trade is rejected.
RSCD	Rescinded	Alleged trade is rescinded.
WTDN	Withdrawn	Alleged trade is withdrawn due to an amendment.

21.2.3 Date

21.2.3.1 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

21.2.4 DateTime

21.2.4.1 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

21.2.5 IdentifierSet

21.2.5.1 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.

21.2.5.2 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.

21.2.5.3 DTI2024Identifier

Definition: The Digital Token Identifier (DTI) is an 8 character code assigned to fungible digital assets which uses distributed ledger technology for its issuance, storage, exchange, record of ownership or transaction validation and is not a currency (ISO 4217) as described in ISO 24165 - DTI. A check character, using the same character set as the base number, shall be calculated and added.

Type: IdentifierSet

Identification scheme: Digital Token Identifier Foundation (DTIF)

Format

pattern [1-9B-DF-HJ-NP-TV-XZ][0-9B-DF-HJ-NP-TV-XZ]{8,8}

21.2.5.4 ISINOct2015Identifier

Definition: The International Securities Identification Number is a code allocated to financial instruments as well as referential instruments, as described in the ISO 6166 standard, associated with the minimum descriptive data. The ISIN consists of a prefix using the alpha-2 country codes or reserved codes specified in ISO 3166 or other prefixes as may be determined by the Registration Authority for the ISO 6166 standard, a nine characters (alphanumeric) basic code and a check digit.

Note: this identifier also supports the new version of the standard, which was published in 2021 (ISO 6166:2021) as there is no update in the pattern.

Type: IdentifierSet

Identification scheme: ANNA; ISINIdentifier

Format

pattern [A-Z]{2,2}[A-Z0-9]{9,9}[0-9]{1,1}

21.2.5.5 LEIIdentifier

Definition: Legal Entity Identifier is a code allocated to a party as described in ISO 17442 "Financial Services - Legal Entity Identifier (LEI)".

Type: IdentifierSet

Identification scheme: Global LEI System; LEIIdentifier

Format

pattern [A-Z0-9]{18,18}[0-9]{2,2}

21.2.5.6 UTIIdentifier

Definition: Unique Transaction Identifier (UTI). Unique number allocated to a financial transaction as agreed among the parties and/or within the regulatory system under which it is formed. The UTI is described in the latest edition of the international standard ISO 23897:2020.

Type: IdentifierSet

Identification scheme: Parties to a trade; UTIIdentifier

Format

pattern [A-Z0-9]{18}[0-9]{2}[A-Z0-9]{0,32}

21.2.6 Indicator

21.2.6.1 PlusOrMinusIndicator

Definition: Indicates a positive or negative value.

Type: Indicator

Meaning When True: Plus

Meaning When False: Minus

21.2.6.2 YesNoIndicator

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

Type: Indicator

Meaning When True: Yes

Meaning When False: No

21.2.7 Quantity

21.2.7.1 Max30DecimalNumber

Definition: Number of objects represented as a decimal number, for example 0.75 or 45.6 with a maximum of 30 digits and 29 fraction digits.

Type: Quantity

Format

totalDigits	30
fractionDigits	29

21.2.8 Rate

21.2.8.1 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

21.2.8.2 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

21.2.9 Text

21.2.9.1 DateOffsetText

Definition: Specifies a date offset in the form of an integer value of business days. Restricted to the values 0, -1 and -2.

Type: Text

Format

pattern	0 -1 -2
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21.2.9.2 Exact2AlphaNumericText

Definition: Specifies an alphanumeric string with an exact length of 2 characters.

Type: Text

Format

pattern [a-zA-Z0-9]{2}

21.2.9.3 Exact42Text

Definition: Specifies a character string with an exact length of 42 characters.

Type: Text

Format

length 42

21.2.9.4 Exact4AlphaNumericText

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

Type: Text

Format

pattern [a-zA-Z0-9]{4}

21.2.9.5 Exact4NumericText

Definition: Specifies a numeric string with an exact length of 4 digits.

Type: Text

Format

pattern [0-9]{4}

21.2.9.6 Max1000Text

Definition: Specifies a character string with a maximum length of 1000 characters.

Type: Text

Format

minLength 1
maxLength 1000

21.2.9.7 Max105Text

Definition: Specifies a character string with a maximum length of 105 characters.

Type: Text

Format

minLength	1
maxLength	105

21.2.9.8 Max10NumericText

Definition: Specifies a numeric string with a maximum length of 10 digits.

Type: Text

Format

pattern	[0-9]{1,10}
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21.2.9.9 Max10Text

Definition: Specifies a character string with a maximum length of 10 characters.

Type: Text

Format

minLength	1
maxLength	10

21.2.9.10 Max12Text

Definition: Specifies a character string with a maximum length of 12 characters.

Type: Text

Format

minLength	1
maxLength	12

21.2.9.11 Max140Text

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

Type: Text

Format

minLength	1
maxLength	140

21.2.9.12 Max16Text

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

Type: Text

Format

minLength	1
maxLength	16

21.2.9.13 Max20000Text

Definition: Specifies a character string with a maximum length of 20, 000 characters.

Type: Text

Format

minLength	1
maxLength	20000

21.2.9.14 Max20Text

Definition: Specifies a character string with a maximum length of 20 characters.

Type: Text

Format

minLength	1
maxLength	20

21.2.9.15 Max210Text

Definition: Specifies a character string with a maximum length of 210 characters.

Type: Text

Format

minLength	1
maxLength	210

21.2.9.16 Max256Text

Definition: Specifies a character string with a maximum length of 256 characters.

Type: Text

Format

minLength	1
maxLength	256

21.2.9.17 Max30Text

Definition: Specifies a character string with a maximum length of 30 characters.

Type: Text

Format

maxLength	30
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21.2.9.18 Max34Text

Definition: Specifies a character string with a maximum length of 34 characters.

Type: Text

Format

minLength	1
maxLength	34

21.2.9.19 Max350Text

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

Type: Text

Format

minLength	1
maxLength	350

21.2.9.20 Max35Text

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

Type: Text

Format

minLength	1
maxLength	35

21.2.9.21 Max4AlphaNumericText

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

Type: Text

Format

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

21.2.9.22 Max4Text

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

Type: Text

Format

minLength	1
maxLength	4

21.2.9.23 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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21.2.9.24 Max6AlphaText

Definition: Specifies an alpha string between 1 and 6 characters.

Type: Text

Format

pattern	[a-zA-Z]{1,6}
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21.2.9.25 Max70Text

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

Type: Text

Format

minLength	1
maxLength	70

21.2.9.26 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}
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21.2.9.27 RateSourceText

Definition: Specifies a rate source.

The values to be used for the settlement rate source are published in Annex A of the 1998 FX and Currency

Option Definitions (the FX definitions, as published by the International Swaps and Derivatives Association,

Inc., the Emerging Markets Traders Association and the Foreign Exchange Committee) as amended and

supplemented from time to time.

Type: Text

Format

pattern [a-zA-Z]{3}[0-9]{1,2}

21.2.10 Time

21.2.10.1 ISOTime

Definition: A particular point in the progression of time in a calendar day expressed in either UTC time format (hh:mm:ss.sssZ), local time with UTC offset format (hh:mm:ss.sss+/-hh:mm), or local time format (hh:mm:ss.sss). These representations are defined in "XML Schema Part 2: Datatypes Second Edition - W3C Recommendation 28 October 2004" which is aligned with ISO 8601.

Note on the time format:

1) beginning / end of calendar day

00:00:00 = the beginning of a calendar day

24:00:00 = the end of a calendar day

2) fractions of second in time format

Decimal fractions of seconds may be included. In this case, the involved parties shall agree on the maximum number of digits that are allowed.

Type: Time

21.2.11 Year

21.2.11.1 ISOYear

Definition: Year represented by YYYY (ISO 8601).

Type: Year