ISO 20022

Securities Financing Transaction Regulatory Reporting - ISO - Latest version

Securities Financing Transaction Regulatory Report

Approved by the Securities SEG on 28 June 2021

This document provides details of the Message Definitions for Securities Financing Transaction Regulatory Reporting - ISO - Latest version.

October 2021

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1 Message Set Overview

Introduction

This message set provides for the specification of the Securities Financing Transactions Reporting requirements.

1.1 List of MessageDefinitions

The following table lists all MessageDefinitions described in this book.

MessageDefinition	Definition
auth.031.001.01 FinancialInstrumentReportingStatusAdviceV01	The FinancialInstrumentReportingStatusAdvice message is sent by the national competent authority to the reporting agent to provide a status advice for the correctness, issues or errors that arise from the submitted report.
auth.052.001.02 SecuritiesFinancingReportingTransactionReportV02	The SecuritiesFinancingReportingTransactionReport message is sent by the report submitting entity to the trade repository (TR) to report on the securities financing transactions or sent by the trade repository (TR) to the authority or made available by the trade repository (TR) to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable.
auth.070.001.02 SecuritiesFinancingReportingTransactionMarginDataReportV02	The SecuritiesFinancingReportingTransactionMarginDataReport message is sent by the report submitting entity to the trade repository (TR) to report the margins exchanged in relation to the CCP-cleared securities financing transactions or sent by the trade repository (TR) to the authority or made available by the trade repository (TR) to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable.
auth.071.001.02 SecuritiesFinancingReportingTransactionReusedCollateralDataReportV02	The SecuritiesFinancingReportingTransactionReusedCollateralDataReport message is sent by the report submitting entity to the trade repository (TR) to report the collateral reused/reinvested or sent by the trade repository (TR) to the authority or made available by the trade repository (TR) to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable.
auth.078.001.02 SecuritiesFinancingReportingPairingRequestV02	The SecuritiesFinancingReportingPairingRequest is sent by the trade repository (TR) to the other trade repositories (TRs) in order to identify the trade repository (TR) holding information on a second leg of a given transaction.
auth.079.001.02 SecuritiesFinancingReportingTransactionStateReportV02	The SecuritiesFinancingReportingTransactionStateReport is sent by the trade repository (TR) to the other trade repository (TR) or the authority or made available to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable, containing latest state of the transaction.

MessageDefinition	Definition
auth.080.001.02 SecuritiesFinancingReportingReconciliationStatusAdviceV02	The SecuritesFinancingReportingReconciliationStatusAdvice message is sent by the trade repositories (TRs)) to other TR and to the authority or made available to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable, to provide a status advice for reconciliation.
auth.083.001.02 SecuritiesFinancingReportingMissingCollateralRequestV02	The SecuritiesFinancingReportingMissingCollateralRequest is made available by the trade repository (TR) to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable, with a request to submit collateral information for a given trade.
auth.084.001.02 SecuritiesFinancingReportingTransactionStatusAdviceV02	The SecuritiesFinancingReportingTransactionStatusAdvice message is sent by the trade repository (TR) to the authority or made available to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable, identifying the transactions rejected and the reasons for a rejection.
auth.085.001.02 SecuritiesFinancingReportingMarginDataTransactionStateReportV02	The SecuritiesFinancingReportingMarginDataTransactionStateReport message is sent by the trade repository (TR) to the competent authority or made available to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable, containing latest state of the margins exchanged in relation to the CCP-cleared securities financing transactions.
auth.086.001.02 SecuritiesFinancingReportingReusedCollateralDataTransactionStateReportV02	The SecuritiesFinancingReportingReusedCollateralDataTransactionStateReport message is sent by the trade repository (TR) to the authority or made available to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable, containing latest state of the collateral reuse.
auth.094.001.02 SecuritiesFinancingReportingTransactionQueryV02	The SecuritiesFinancingReportingTransactionQuery message is sent by the authority to the trade repositories, to query data based on the search criteria for the transactions as defined by the system user.
auth.105.001.01 SecuritiesFinancingReportingPositionSetReportV01	The SecuritiesFinancingReportingPositionSetReport message is sent by the trade repositories to the supervisory authority system, to report aggregated exposures between a pair of counterparties (except reuse report).

2 auth.031.001.01 FinancialInstrumentReportingStatusAdviceV01

2.1 MessageDefinition Functionality

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

Outline

The FinancialInstrumentReportingStatusAdviceV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. StatusAdvice

   Status advice report.

B. SupplementaryData

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

2.2 Structure

Or	MessageElement/BuildingBlock**<*XML Tag*>**	Mult.	Type	Constr. No.	Page
	Message root <Document> <FinInstrmRptgStsAdvc>	[1..1]			
	StatusAdvice *<StsAdvc>*	[1..*]			7
	MessageReportIdentifier *<MsgRptIdr>*	[0..1]	Text		8
	MessageStatus *<MsgSts>*	[0..1]			8
	Status *<Sts>*	[1..1]	CodeSet		9
	ValidationRule *<VldtnRule>*	[0..*]	±		9
	MessageDate *<MsgDt>*	[0..1]	Date		10
	Statistics *<Sttstcs>*	[0..1]			10
	TotalNumberOfRecords *<TtlNbOfRcrds>*	[1..1]	Text		10
	NumberOfRecordsPerStatus *<NbOfRcrdsPerSts>*	[1..*]			10
	DetailedNumberOfRecords *<DtldNbOfRcrds>*	[1..1]	Text		11
	DetailedStatus *<DtldSts>*	[1..1]	CodeSet		11
	RecordStatus *<RcrdSts>*	[0..*]			11
	OriginalRecordIdentification *<OrgnlRcrdId>*	[1..1]	Text		11
	Status *<Sts>*	[1..1]	CodeSet		12
	ValidationRule *<VldtnRule>*	[0..*]	±		12
	SupplementaryData *<SplmtryData>*	[0..*]	±	C1	12
	SupplementaryData *<SplmtryData>*	[0..*]	±	C1	13
	SupplementaryData *<SplmtryData>*	[0..*]	±	C1	13

2.3 Constraints

C1 SupplementaryDataRule

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

2.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

2.4.1 StatusAdvice <StsAdvc>

Presence: [1..*]

Definition: Status advice report.

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

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	MessageReportIdentifier *<MsgRptIdr>*	[0..1]	Text		8
	MessageStatus *<MsgSts>*	[0..1]			8
	Status *<Sts>*	[1..1]	CodeSet		9
	ValidationRule *<VldtnRule>*	[0..*]	±		9
	MessageDate *<MsgDt>*	[0..1]	Date		10
	Statistics *<Sttstcs>*	[0..1]			10
	TotalNumberOfRecords *<TtlNbOfRcrds>*	[1..1]	Text		10
	NumberOfRecordsPerStatus *<NbOfRcrdsPerSts>*	[1..*]			10
	DetailedNumberOfRecords *<DtldNbOfRcrds>*	[1..1]	Text		11
	DetailedStatus *<DtldSts>*	[1..1]	CodeSet		11
	RecordStatus *<RcrdSts>*	[0..*]			11
	OriginalRecordIdentification *<OrgnlRcrdId>*	[1..1]	Text		11
	Status *<Sts>*	[1..1]	CodeSet		12
	ValidationRule *<VldtnRule>*	[0..*]	±		12
	SupplementaryData *<SplmtryData>*	[0..*]	±	C1	12
	SupplementaryData *<SplmtryData>*	[0..*]	±	C1	13

2.4.1.1 MessageReportIdentifier <MsgRptIdr>

Presence: [0..1]

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

Usage:

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

Datatype: "Max140Text" on page 560

2.4.1.2 MessageStatus <MsgSts>

Presence: [0..1]

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

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Status <*Sts*>	[1..1]	CodeSet		9
	ValidationRule <*VldtnRule*>	[0..*]	±		9
	MessageDate <*MsgDt*>	[0..1]	Date		10
	Statistics <*Sttstcs*>	[0..1]			10
	TotalNumberOfRecords <*TtlNbOfRcrds*>	[1..1]	Text		10
	NumberOfRecordsPerStatus <*NbOfRcrdsPerSts*>	[1..*]			10
	DetailedNumberOfRecords <*DtldNbOfRcrds*>	[1..1]	Text		11
	DetailedStatus <*DtldSts*>	[1..1]	CodeSet		11

2.4.1.2.1 Status <Sts>

Presence: [1..1]

Definition: Provides the status for the full message.

Datatype: "ReportingMessageStatus1Code" on page 548

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

2.4.1.2.2 ValidationRule <VldtnRule>

Presence: [0..*]

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

ValidationRule <VldtnRule> contains the following elements (see "GenericValidationRuleIdentification1" on page 447 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		447
	Description *<Desc>*	[0..1]	Text		447
	SchemeName *<SchmeNm>*	[0..1]	±		447
	Issuer *<Issr>*	[0..1]	Text		447

2.4.1.2.3 MessageDate <MsgDt>

Presence: [0..1]

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

Datatype: "ISODate" on page 555

2.4.1.2.4 Statistics <Sttstcs>

Presence: [0..1]

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

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

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TotalNumberOfRecords *<TtlNbOfRcrds>*	[1..1]	Text		10
	NumberOfRecordsPerStatus *<NbOfRcrdsPerSts>*	[1..*]			10
	DetailedNumberOfRecords *<DtldNbOfRcrds>*	[1..1]	Text		11
	DetailedStatus *<DtldSts>*	[1..1]	CodeSet		11

2.4.1.2.4.1 TotalNumberOfRecords <TtlNbOfRcrds>

Presence: [1..1]

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

Datatype: "Max15NumericText" on page 560

2.4.1.2.4.2 NumberOfRecordsPerStatus <NbOfRcrdsPerSts>

Presence: [1..*]

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

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

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	DetailedNumberOfRecords *<DtldNbOfRcrds>*	[1..1]	Text		11
	DetailedStatus *<DtldSts>*	[1..1]	CodeSet		11

2.4.1.2.4.2.1 DetailedNumberOfRecords <DtldNbOfRcrds>

Presence: [1..1]

Definition: Number of individual records contained in the message, detailed per status.

Datatype: "Max15NumericText" on page 560

2.4.1.2.4.2.2 DetailedStatus <DtldSts>

Presence: [1..1]

Definition: Common transaction status for all individual records reported.

Datatype: "ReportingRecordStatus1Code" on page 548

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

2.4.1.3 RecordStatus <RcrdSts>

Presence: [0..*]

Definition: Provides per record status on the report that has been received.

RecordStatus <RcrdSts> contains the following **StatusReportRecord3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	OriginalRecordIdentification *<OrgnlRcrdId>*	[1..1]	Text		11
	Status *<Sts>*	[1..1]	CodeSet		12
	ValidationRule *<VldtnRule>*	[0..*]	±		12
	SupplementaryData *<SplmtryData>*	[0..*]	±	C1	12

2.4.1.3.1 OriginalRecordIdentification <OrgnlRcrdId>

Presence: [1..1]

Definition: Unique and unambiguous technical identification of the original data for which the status is provided.

Datatype: "Max140Text" on page 560

2.4.1.3.2 Status <Sts>

Presence: [1..1]

Definition: Defines status of the reported transaction.

Datatype: "ReportingRecordStatus1Code" on page 548

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

2.4.1.3.3 ValidationRule <VldtnRule>

Presence: [0..*]

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

ValidationRule <VldtnRule> contains the following elements (see "GenericValidationRuleIdentification1" on page 447 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		447
	Description *<Desc>*	[0..1]	Text		447
	SchemeName *<SchmeNm>*	[0..1]	±		447
	Issuer *<Issr>*	[0..1]	Text		447

2.4.1.3.4 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C1 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 299 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		300
	Envelope <*Envlp*>	[1..1]	(External Schema)		300

Constraints

- **SupplementaryDataRule**

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

2.4.1.4 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C1 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 299 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		300
	Envelope <*Envlp*>	[1..1]	(External Schema)		300

Constraints

- **SupplementaryDataRule**

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

2.4.2 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C1 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 299 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		300
	Envelope <*Envlp*>	[1..1]	(External Schema)		300

Constraints

- **SupplementaryDataRule**

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

3 auth.052.001.02 SecuritiesFinancingReportingTransactionReportV02

3.1 MessageDefinition Functionality

The SecuritiesFinancingReportingTransactionReport message is sent by the report submitting entity to the trade repository (TR) to report on the securities financing transactions or sent by the trade repository (TR) to the authority or made available by the trade repository (TR) to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable.

Outline

The SecuritiesFinancingReportingTransactionReportV02 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. TradeData

Set of data concerning the reporting trade.

B. SupplementaryData

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

3.2 Structure

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesFincgRptgTxRpt>	[1..1]			
	TradeData *<TradData>*	[1..1]			20
{Or	**DataSetAction** *<DataSetActn>*	[1..1]	CodeSet		21
Or}	**Report** *<Rpt>*	[1..*]			22
{Or	**New** *<New>*	[1..1]			23
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		24
	CounterpartySpecificData *<CtrPtySpcfcData>*	[1..1]	±		24
	LoanData *<LnData>*	[1..1]	±		25
	CollateralData *<CollData>*	[0..1]	±		26
	LevelType *<LvlTp>*	[1..1]	CodeSet		26
	SupplementaryData *<SplmtryData>*	[0..*]	±	C22	26
Or	**Modification** *<Mod>*	[1..1]	±		27
Or	**Error** *<Err>*	[1..1]	±		27
Or	**EarlyTermination** *<EarlyTermntn>*	[1..1]	±		28
Or	**PositionComponent** *<PosCmpnt>*	[1..1]			28
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		29
	CounterpartySpecificData *<CtrPtySpcfcData>*	[1..1]	±		29
	LoanData *<LnData>*	[0..1]	±		30
	CollateralData *<CollData>*	[0..1]	±		31
	LevelType *<LvlTp>*	[1..1]	CodeSet		31
	SupplementaryData *<SplmtryData>*	[0..*]	±	C22	31
Or	**CollateralUpdate** *<CollUpd>*	[1..1]			32
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		32
	CounterpartySpecificData *<CtrPtySpcfcData>*	[1..1]	±		32
	LoanData *<LnData>*	[0..1]	±		33
	CollateralData *<CollData>*	[1..1]	±		34
	SupplementaryData *<SplmtryData>*	[0..*]	±	C22	34
Or	**Correction** *<Crrctn>*	[1..1]	±		35
Or}	**ValuationUpdate** *<ValtnUpd>*	[1..1]	±		35
	SupplementaryData *<SplmtryData>*	[0..*]	±	C22	35

3.3 Constraints

C1 ActiveOrHistoricCurrency

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

C2 AnyBIC

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

C3 Country

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

C4 CurrencyAmount

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

Note: The decimal separator is a dot.

C5 NumberRule

If Number is negative, then Sign must be present.

C6 OneElementPresentRule

Following Must be True

/Beneficiary Must be present

Or /TripartyAgent Must be present

Or /Broker Must be present

Or /ClearingMember Must be present

Or /SettlementParties Must be present

Or /AgentLender Must be present

C7 OneElementPresentRule

At least one element must be present.

C8 OneElementPresentRule

At least one element must be present.

C9 OneElementPresentRule

At least one element must be present.

C10 OneElementPresentRule

Following Must be True

/ReferenceRate Must be present

Or /Term Must be present

Or /PaymentFrequency Must be present

Or /ResetFrequency Must be present

Or /Spread Must be present

Or /RateAdjustment Must be present

Or /DayCountBasis Must be present

C11 OneElementPresentRule

At least one element must be present.

C12 OneElementPresentRule

At least one of the 2 elements must be present.

C13 OneElementPresentRule

At least one element must be present.

C14 OneElementPresentRule

Following Must be True

/Identification Must be present

Or /ClassificationType Must be present

Or /QuantityOrNominalValue Must be present

Or /UnitPrice Must be present

Or /MarketValue Must be present

Or /Quality Must be present

Or /Maturity Must be present

Or /Issuer Must be present

Or /Type Must be present

Or /ExclusiveArrangement Must be present

Or /AvailableForCollateralReuse Must be present

C15 OneElementPresentRule

At least one element must be present.

C16 OneElementPresentRule

At least one element must be present.

C17 OneElementPresentRule

At least one element must be present.

C18 OneElementPresentRule

Following Must be True

/Identification Must be present

Or /ClassificationType Must be present

Or /QuantityOrNominalValue Must be present

Or /UnitPrice Must be present

Or /MarketValue Must be present

Or /Quality Must be present

Or /Maturity Must be present

Or /Issuer Must be present

Or /Type Must be present

Or /ExclusiveArrangement Must be present

Or /HaircutOrMargin Must be present

Or /AvailableForCollateralReuse Must be present

C19 OneElementPresentRule

At least one element must be present.

C20 OneElementPresentRule

Following Must be True

/Identification Must be present

Or /ClassificationType Must be present

Or /QuantityOrNominalValue Must be present

Or /UnitPrice Must be present

Or /MarketValue Must be present

Or /Quality Must be present

Or /Maturity Must be present

Or /Issuer Must be present

Or /Type Must be present

Or /ExclusiveArrangement Must be present

Or /AvailableForCollateralReuse Must be present

Or /HaircutOrMargin Must be present

C21 **OneElementPresentRule**

Following Must be True

/UniqueTradeIdentifier Must be present

Or /EventDate Must be present

Or /ExecutionDateTime Must be present

Or /ClearingStatus Must be present

Or /TradingVenue Must be present

Or /MasterAgreement Must be present

Or /ValueDate Must be present

Or /MinimumNoticePeriod Must be present

Or /EarliestCallBackDate Must be present

Or /GeneralCollateral Must be present

Or /DeliveryByValue Must be present

Or /CollateralDeliveryMethod Must be present

Or /Term Must be present

Or /InterestRate Must be present

Or /PrincipalAmount Must be present

Or /TerminationDate Must be present

C22 **SupplementaryDataRule**

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

3.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

3.4.1 TradeData <TradData>

Presence: [1..1]

Definition: Set of data concerning the reporting trade.

TradeData <TradData> contains one of the following **TradeData40Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**DataSetAction** *<DataSetActn>*	[1..1]	CodeSet		21
Or}	**Report** *<Rpt>*	[1..*]			22
{Or	**New** *<New>*	[1..1]			23
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		24
	CounterpartySpecificData *<CtrPtySpcfcData>*	[1..1]	±		24
	LoanData *<LnData>*	[1..1]	±		25
	CollateralData *<CollData>*	[0..1]	±		26
	LevelType *<LvlTp>*	[1..1]	CodeSet		26
	SupplementaryData *<SplmtryData>*	[0..*]	±	C22	26
Or	**Modification** *<Mod>*	[1..1]	±		27
Or	**Error** *<Err>*	[1..1]	±		27
Or	**EarlyTermination** *<EarlyTermntn>*	[1..1]	±		28
Or	**PositionComponent** *<PosCmpnt>*	[1..1]			28
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		29
	CounterpartySpecificData *<CtrPtySpcfcData>*	[1..1]	±		29
	LoanData *<LnData>*	[0..1]	±		30
	CollateralData *<CollData>*	[0..1]	±		31
	LevelType *<LvlTp>*	[1..1]	CodeSet		31
	SupplementaryData *<SplmtryData>*	[0..*]	±	C22	31
Or	**CollateralUpdate** *<CollUpd>*	[1..1]			32
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		32
	CounterpartySpecificData *<CtrPtySpcfcData>*	[1..1]	±		32
	LoanData *<LnData>*	[0..1]	±		33
	CollateralData *<CollData>*	[1..1]	±		34
	SupplementaryData *<SplmtryData>*	[0..*]	±	C22	34
Or	**Correction** *<Crrctn>*	[1..1]	±		35
Or}	**ValuationUpdate** *<ValtnUpd>*	[1..1]	±		35

3.4.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

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

Datatype: "ReportPeriodActivity1Code" on page 548

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

3.4.1.2 Report <Rpt>

Presence: [1..*]

Definition: Information concerning the reporting at transaction level.

Report <Rpt> contains one of the following **TradeReport22Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**New** *<New>*	[1..1]			23
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		24
	CounterpartySpecificData *<CtrPtySpcfcData>*	[1..1]	±		24
	LoanData *<LnData>*	[1..1]	±		25
	CollateralData *<CollData>*	[0..1]	±		26
	LevelType *<LvlTp>*	[1..1]	CodeSet		26
	SupplementaryData *<SplmtryData>*	[0..*]	±	C22	26
Or	**Modification** *<Mod>*	[1..1]	±		27
Or	**Error** *<Err>*	[1..1]	±		27
Or	**EarlyTermination** *<EarlyTermntn>*	[1..1]	±		28
Or	**PositionComponent** *<PosCmpnt>*	[1..1]			28
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		29
	CounterpartySpecificData *<CtrPtySpcfcData>*	[1..1]	±		29
	LoanData *<LnData>*	[0..1]	±		30
	CollateralData *<CollData>*	[0..1]	±		31
	LevelType *<LvlTp>*	[1..1]	CodeSet		31
	SupplementaryData *<SplmtryData>*	[0..*]	±	C22	31
Or	**CollateralUpdate** *<CollUpd>*	[1..1]			32
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		32
	CounterpartySpecificData *<CtrPtySpcfcData>*	[1..1]	±		32
	LoanData *<LnData>*	[0..1]	±		33
	CollateralData *<CollData>*	[1..1]	±		34
	SupplementaryData *<SplmtryData>*	[0..*]	±	C22	34
Or	**Correction** *<Crrctn>*	[1..1]	±		35
Or}	**ValuationUpdate** *<ValtnUpd>*	[1..1]	±		35

3.4.1.2.1 New <New>

Presence: [1..1]

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

New <New> contains the following **TradeNewTransaction13** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		24
	CounterpartySpecificData <*CtrPtySpcfcData*>	[1..1]	±		24
	LoanData <*LnData*>	[1..1]	±		25
	CollateralData <*CollData*>	[0..1]	±		26
	LevelType <*LvlTp*>	[1..1]	CodeSet		26
	SupplementaryData <*SplmtryData*>	[0..*]	±	C22	26

3.4.1.2.1.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice message.

Datatype: "Max140Text" on page 560

3.4.1.2.1.2 CounterpartySpecificData <CtrPtySpcfcData>

Presence: [1..1]

Definition: Set of information specific to counterparties and related fields.

CounterpartySpecificData <CtrPtySpcfcData> contains the following elements (see "CounterpartyData88" on page 457 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingDateTime <*RptgDtTm*>	[1..1]	DateTime		458
	ReportSubmittingEntity <*RptSubmitgNtty*>	[1..1]	±		459
	Counterparty <*CtrPty*>	[1..2]			459
	ReportingCounterparty <*RptgCtrPty*>	[1..1]			460
	Identification <*Id*>	[1..1]	±		461
	Nature <*Ntr*>	[0..1]			461
{Or	FinancialInstitution <*FI*>	[1..1]			462
	Classification <*Clssfctn*>	[1..*]	CodeSet		462
	InvestmentFundClassification <*InvstmtFndClssfctn*>	[0..1]	CodeSet		463
Or}	NonFinancialInstitution <*NFI*>	[1..*]			463
	Classification <*Clssfctn*>	[1..*]	IdentifierSet		463
	InvestmentFundClassification <*InvstmtFndClssfctn*>	[0..1]	CodeSet		463
	Branch <*Brnch*>	[0..1]			464
{Or	Identification <*Id*>	[1..1]	±		464
Or}	Country <*Ctry*>	[1..1]	CodeSet	C3	464
	Side <*Sd*>	[0..1]	CodeSet		465
	OtherCounterparty <*OthrCtrPty*>	[1..1]	±		465
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		465
	OtherPartyData <*OthrPtyData*>	[0..1]		C6	466
	Beneficiary <*Bnfcry*>	[0..1]	±		466
	TripartyAgent <*TrptyAgt*>	[0..1]	±		467
	Broker <*Brkr*>	[0..1]	±		467
	ClearingMember <*ClrMmb*>	[0..1]	±		467
	SettlementParties <*SttlmPties*>	[0..1]			468
{Or	CentralSecuritiesDepositoryParticipant <*CntrlSctiesDpstryPtcpt*>	[1..1]	±		468
Or}	IndirectParticipant <*IndrctPtcpt*>	[1..1]	±		468
	AgentLender <*AgtLndr*>	[0..1]	±		469

3.4.1.2.1.3 LoanData <LnData>

Presence: [1..1]

Definition: Details of the loan used for financing the transaction.

LoanData <LnData> contains one of the following elements (see "TransactionLoanData30Choice" on page 279 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	RepurchaseTrade <*RpTrad*>	[1..1]	±		279
Or	BuySellBack <*BuySellBck*>	[1..1]	±		279
Or	SecuritiesLending <*SctiesLndg*>	[1..1]	±		280
Or}	MarginLending <*MrgnLndg*>	[1..1]	±		281

3.4.1.2.1.4 CollateralData <CollData>

Presence: [0..1]

Definition: Provides the details of the collateral used in the transaction.

CollateralData <CollData> contains one of the following elements (see "TransactionCollateralData18Choice" on page 140 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	RepurchaseTrade <*RpTrad*>	[1..1]	±	C17	140
Or	BuySellBack <*BuySellBck*>	[1..1]	±	C17	141
Or	SecuritiesLending <*SctiesLndg*>	[1..1]			141
{Or	Collateralised <*Collsd*>	[1..1]	±	C20	141
Or}	Uncollateralised <*Uncollsd*>	[1..1]	CodeSet		142
Or}	MarginLending <*MrgnLndg*>	[1..*]	±	C21	142

3.4.1.2.1.5 LevelType <LvlTp>

Presence: [1..1]

Definition: Information concerning the reported transaction level type.

Datatype: "ModificationLevel1Code" on page 545

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

3.4.1.2.1.6 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C22 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 299 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		300
	Envelope *<Envlp>*	[1..1]	(External Schema)		300

Constraints

- **SupplementaryDataRule**

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

3.4.1.2.2 Modification <Mod>

Presence: [1..1]

Definition: Indicates a modification to the terms or details of a previously reported position or correction the erroneous data fields of a previously submitted position.

Modification <Mod> contains the following elements (see "TradeTransactionCorrection13" on page 352 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		352
	CounterpartySpecificData *<CtrPtySpcfcData>*	[1..1]	±		353
	LoanData *<LnData>*	[0..1]	±		354
	CollateralData *<CollData>*	[0..1]	±		355
	LevelType *<LvlTp>*	[1..1]	CodeSet		355
	SupplementaryData *<SplmtryData>*	[0..*]	±	C1	355

3.4.1.2.3 Error <Err>

Presence: [1..1]

Definition: Indicates whether transaction was reported by mistake and needs to be removed.

Error <Err> contains the following elements (see "TradeError9" on page 412 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		413
	CounterpartySpecificData <*CtrPtySpcfcData*>	[1..1]	±		413
	LoanData <*LnData*>	[1..1]			414
	UniqueTradeIdentifier <*UnqTradIdr*>	[1..1]	Text		415
	EventDate <*EvtDt*>	[0..1]	Date		415
	TerminationDate <*TermntnDt*>	[0..1]	Date		415
	SupplementaryData <*SplmtryData*>	[0..*]	±	C1	415

3.4.1.2.4 EarlyTermination <EarlyTermntn>

Presence: [1..1]

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

EarlyTermination <EarlyTermntn> contains the following elements (see "TradeError9" on page 412 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		413
	CounterpartySpecificData <*CtrPtySpcfcData*>	[1..1]	±		413
	LoanData <*LnData*>	[1..1]			414
	UniqueTradeIdentifier <*UnqTradIdr*>	[1..1]	Text		415
	EventDate <*EvtDt*>	[0..1]	Date		415
	TerminationDate <*TermntnDt*>	[0..1]	Date		415
	SupplementaryData <*SplmtryData*>	[0..*]	±	C1	415

3.4.1.2.5 PositionComponent <PosCmpnt>

Presence: [1..1]

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

PositionComponent <PosCmpnt> contains the following **TradeTransactionPositionComponent8** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		29
	CounterpartySpecificData *<CtrPtySpcfcData>*	[1..1]	±		29
	LoanData *<LnData>*	[0..1]	±		30
	CollateralData *<CollData>*	[0..1]	±		31
	LevelType *<LvlTp>*	[1..1]	CodeSet		31
	SupplementaryData *<SplmtryData>*	[0..*]	±	C22	31

3.4.1.2.5.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice message.

Datatype: "Max140Text" on page 560

3.4.1.2.5.2 CounterpartySpecificData <CtrPtySpcfcData>

Presence: [1..1]

Definition: Data specific to counterparties and related fields.

CounterpartySpecificData <CtrPtySpcfcData> contains the following elements (see "CounterpartyData88" on page 457 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportingDateTime *<RptgDtTm>*	[1..1]	DateTime		458
	ReportSubmittingEntity *<RptSubmitgNtty>*	[1..1]	±		459
	Counterparty *<CtrPty>*	[1..2]			459
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			460
	Identification *<Id>*	[1..1]	±		461
	Nature *<Ntr>*	[0..1]			461
{Or	FinancialInstitution *<FI>*	[1..1]			462
	Classification *<Clssfctn>*	[1..*]	CodeSet		462
	InvestmentFundClassification *<InvstmtFndClssfctn>*	[0..1]	CodeSet		463
Or}	NonFinancialInstitution *<NFI>*	[1..*]			463
	Classification *<Clssfctn>*	[1..*]	IdentifierSet		463
	InvestmentFundClassification *<InvstmtFndClssfctn>*	[0..1]	CodeSet		463
	Branch *<Brnch>*	[0..1]			464
{Or	Identification *<Id>*	[1..1]	±		464
Or}	Country *<Ctry>*	[1..1]	CodeSet	C3	464
	Side *<Sd>*	[0..1]	CodeSet		465
	OtherCounterparty *<OthrCtrPty>*	[1..1]	±		465
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		465
	OtherPartyData *<OthrPtyData>*	[0..1]		C6	466
	Beneficiary *<Bnfcry>*	[0..1]	±		466
	TripartyAgent *<TrptyAgt>*	[0..1]	±		467
	Broker *<Brkr>*	[0..1]	±		467
	ClearingMember *<ClrMmb>*	[0..1]	±		467
	SettlementParties *<SttlmPties>*	[0..1]			468
{Or	CentralSecuritiesDepositoryParticipant *<CntrlSctiesDpstryPtcpt>*	[1..1]	±		468
Or}	IndirectParticipant *<IndrctPtcpt>*	[1..1]	±		468
	AgentLender *<AgtLndr>*	[0..1]	±		469

3.4.1.2.5.3 LoanData <LnData>

Presence: [0..1]

Definition: Details of the loan used for financing the transaction.

LoanData <LnData> contains one of the following elements (see "TransactionLoanData32Choice" on page 240 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	RepurchaseTrade <*RpTrad*>	[1..1]	±		241
Or	BuySellBack <*BuySellBck*>	[1..1]	±		241
Or}	SecuritiesLending <*SctiesLndg*>	[1..1]	±		242

3.4.1.2.5.4 CollateralData <CollData>

Presence: [0..1]

Definition: Provides the details of the collateral used in the transaction.

CollateralData <CollData> contains the following elements (see "CollateralData35" on page 138 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AssetType <*AsstTp*>	[0..1]	±	C18	139
	NetExposureCollateralisationIndicator <*NetXpsrCollstnInd*>	[0..1]	Indicator		139
	BasketIdentifier <*BsktIdr*>	[0..1]	±		139

3.4.1.2.5.5 LevelType <LvlTp>

Presence: [1..1]

Definition: Information concerning the reported transaction level type.

Datatype: "ModificationLevel1Code" on page 545

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

3.4.1.2.5.6 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C22 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 299 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		300
	Envelope <*Envlp*>	[1..1]	(External Schema)		300

Constraints

- **SupplementaryDataRule**

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

3.4.1.2.6 CollateralUpdate <CollUpd>

Presence: [1..1]

Definition: Details of the loan used for financing the transaction.

CollateralUpdate <CollUpd> contains the following **TradeTransactionCollateralUpdate8** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		32
	CounterpartySpecificData *<CtrPtySpcfcData>*	[1..1]	±		32
	LoanData *<LnData>*	[0..1]	±		33
	CollateralData *<CollData>*	[1..1]	±		34
	SupplementaryData *<SplmtryData>*	[0..*]	±	C22	34

3.4.1.2.6.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice message.

Datatype: "Max140Text" on page 560

3.4.1.2.6.2 CounterpartySpecificData <CtrPtySpcfcData>

Presence: [1..1]

Definition: Counterparty and related information.

CounterpartySpecificData <CtrPtySpcfcData> contains the following elements (see "CounterpartyData88" on page 457 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportingDateTime *<RptgDtTm>*	[1..1]	DateTime		458
	ReportSubmittingEntity *<RptSubmitgNtty>*	[1..1]	±		459
	Counterparty *<CtrPty>*	[1..2]			459
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			460
	Identification *<Id>*	[1..1]	±		461
	Nature *<Ntr>*	[0..1]			461
{Or	FinancialInstitution *<FI>*	[1..1]			462
	Classification *<Clssfctn>*	[1..*]	CodeSet		462
	InvestmentFundClassification *<InvstmtFndClssfctn>*	[0..1]	CodeSet		463
Or}	NonFinancialInstitution *<NFI>*	[1..*]			463
	Classification *<Clssfctn>*	[1..*]	IdentifierSet		463
	InvestmentFundClassification *<InvstmtFndClssfctn>*	[0..1]	CodeSet		463
	Branch *<Brnch>*	[0..1]			464
{Or	Identification *<Id>*	[1..1]	±		464
Or}	Country *<Ctry>*	[1..1]	CodeSet	C3	464
	Side *<Sd>*	[0..1]	CodeSet		465
	OtherCounterparty *<OthrCtrPty>*	[1..1]	±		465
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		465
	OtherPartyData *<OthrPtyData>*	[0..1]		C6	466
	Beneficiary *<Bnfcry>*	[0..1]	±		466
	TripartyAgent *<TrptyAgt>*	[0..1]	±		467
	Broker *<Brkr>*	[0..1]	±		467
	ClearingMember *<ClrMmb>*	[0..1]	±		467
	SettlementParties *<SttlmPties>*	[0..1]			468
{Or	CentralSecuritiesDepositoryParticipant *<CntrlSctiesDpstryPtcpt>*	[1..1]	±		468
Or}	IndirectParticipant *<IndrctPtcpt>*	[1..1]	±		468
	AgentLender *<AgtLndr>*	[0..1]	±		469

3.4.1.2.6.3 LoanData <LnData>

Presence: [0..1]

Definition: Data specifically related to transaction.

LoanData <LnData> contains one of the following elements (see "TransactionLoanData26Choice" on page 239 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	RepurchaseTrade <*RpTrad*>	[1..1]	±		239
Or	BuySellBack <*BuySellBck*>	[1..1]	±		239
Or	SecuritiesLending <*SctiesLndg*>	[1..1]	±		240
Or}	MarginLending <*MrgnLndg*>	[1..1]	±		240

3.4.1.2.6.4 CollateralData <CollData>

Presence: [1..1]

Definition: Provides the details of the collateral used in the transaction.

CollateralData <CollData> contains one of the following elements (see "TransactionCollateralData18Choice" on page 140 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	RepurchaseTrade <*RpTrad*>	[1..1]	±	C17	140
Or	BuySellBack <*BuySellBck*>	[1..1]	±	C17	141
Or	SecuritiesLending <*SctiesLndg*>	[1..1]			141
{Or	Collateralised <*Collsd*>	[1..1]	±	C20	141
Or}	Uncollateralised <*Uncollsd*>	[1..1]	CodeSet		142
Or}	MarginLending <*MrgnLndg*>	[1..*]	±	C21	142

3.4.1.2.6.5 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C22 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 299 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		300
	Envelope <*Envlp*>	[1..1]	(External Schema)		300

Constraints

- **SupplementaryDataRule**

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

3.4.1.2.7 Correction <Crrctn>

Presence: [1..1]

Definition: Indicates a modification to the terms or details of a previously reported position or correction the erroneous data fields of a previously submitted position.

Correction <Crrctn> contains the following elements (see "TradeTransactionCorrection13" on page 352 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		352
	CounterpartySpecificData <*CtrPtySpcfcData*>	[1..1]	±		353
	LoanData <*LnData*>	[0..1]	±		354
	CollateralData <*CollData*>	[0..1]	±		355
	LevelType <*LvlTp*>	[1..1]	CodeSet		355
	SupplementaryData <*SplmtryData*>	[0..*]	±	C1	355

3.4.1.2.8 ValuationUpdate <ValtnUpd>

Presence: [1..1]

Definition: Indicates an update to the valuations of a previously reported position, but not a correction.

ValuationUpdate <ValtnUpd> contains the following elements (see "TradeValuationUpdate9" on page 350 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		350
	CounterpartySpecificData <*CtrPtySpcfcData*>	[1..1]	±		350
	LoanData <*LnData*>	[1..1]	±		351
	SupplementaryData <*SplmtryData*>	[0..*]	±	C1	352

3.4.2 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C22 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 299 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		300
	Envelope <*Envlp*>	[1..1]	(External Schema)		300

Constraints

- **SupplementaryDataRule**

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

4 auth.070.001.02 SecuritiesFinancingReportingTransactionMarginDataReportV02

4.1 MessageDefinition Functionality

The SecuritiesFinancingReportingTransactionMarginDataReport message is sent by the report submitting entity to the trade repository (TR) to report the margins exchanged in relation to the CCP-cleared securities financing transactions or sent by the trade repository (TR) to the authority or made available by the trade repository (TR) to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable.

Outline

The SecuritiesFinancingReportingTransactionMarginDataReportV02 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. TradeData

   Set of data concerning the reporting trade.

B. SupplementaryData

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

4.2 Structure

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesFincgRptgTxMrgnDataRpt>	[1..1]			
	TradeData *<TradData>*	[1..1]			39
{Or	**DataSetAction** *<DataSetActn>*	[1..1]	CodeSet		39
Or}	**Report** *<Rpt>*	[1..*]			40
{Or	**New** *<New>*	[1..1]	±		40
Or	**Error** *<Err>*	[1..1]	±		41
Or	**Correction** *<Crrctn>*	[1..1]	±		41
Or}	**TradeUpdate** *<TradUpd>*	[1..1]			42
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		42
	ReportingDateTime *<RptgDtTm>*	[1..1]	DateTime		42
	EventDate *<EvtDt>*	[1..1]	Date		43
	Counterparty *<CtrPty>*	[0..1]	±		43
	CollateralPortfolioIdentification *<CollPrtflId>*	[1..1]	Text		43
	PostedMarginOrCollateral *<PstdMrgnOrColl>*	[0..1]	±	C4	43
	ReceivedMarginOrCollateral *<RcvdMrgnOrColl>*	[0..1]	±	C5	44
	SupplementaryData *<SplmtryData>*	[0..*]	±	C6	44
	SupplementaryData *<SplmtryData>*	[0..*]	±	C6	44

4.3 Constraints

C1 ActiveOrHistoricCurrency

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

C2 AnyBIC

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

C3 CurrencyAmount

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

Note: The decimal separator is a dot.

C4 **OneElementPresentRule**

At least one element must be present.

C5 **OneElementPresentRule**

At least one element 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.

4.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

4.4.1 TradeData <TradData>

Presence: [1..1]

Definition: Set of data concerning the reporting trade.

TradeData <TradData> contains one of the following **TradeData39Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**DataSetAction** <*DataSetActn*>	[1..1]	CodeSet		39
Or}	**Report** <*Rpt*>	[1..*]			40
{Or	**New** <*New*>	[1..1]	±		40
Or	**Error** <*Err*>	[1..1]	±		41
Or	**Correction** <*Crrctn*>	[1..1]	±		41
Or}	**TradeUpdate** <*TradUpd*>	[1..1]			42
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		42
	ReportingDateTime <*RptgDtTm*>	[1..1]	DateTime		42
	EventDate <*EvtDt*>	[1..1]	Date		43
	Counterparty <*CtrPty*>	[0..1]	±		43
	CollateralPortfolioIdentification <*CollPrtflId*>	[1..1]	Text		43
	PostedMarginOrCollateral <*PstdMrgnOrColl*>	[0..1]	±	C4	43
	ReceivedMarginOrCollateral <*RcvdMrgnOrColl*>	[0..1]	±	C5	44
	SupplementaryData <*SplmtryData*>	[0..*]	±	C6	44

4.4.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

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

Datatype: "ReportPeriodActivity1Code" on page 548

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

4.4.1.2 Report <Rpt>

Presence: [1..*]

Definition: Information concerning the reporting at transaction level.

Report <Rpt> contains one of the following **TradeReport21Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**New** *<New>*	[1..1]	±		40
Or	**Error** *<Err>*	[1..1]	±		41
Or	**Correction** *<Crrctn>*	[1..1]	±		41
Or}	**TradeUpdate** *<TradUpd>*	[1..1]			42
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		42
	ReportingDateTime *<RptgDtTm>*	[1..1]	DateTime		42
	EventDate *<EvtDt>*	[1..1]	Date		43
	Counterparty *<CtrPty>*	[0..1]	±		43
	CollateralPortfolioIdentification *<CollPrtflId>*	[1..1]	Text		43
	PostedMarginOrCollateral *<PstdMrgnOrColl>*	[0..1]	±	C4	43
	ReceivedMarginOrCollateral *<RcvdMrgnOrColl>*	[0..1]	±	C5	44
	SupplementaryData *<SplmtryData>*	[0..*]	±	C6	44

4.4.1.2.1 New <New>

Presence: [1..1]

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

New <New> contains the following elements (see "CollateralMarginCorrection6" on page 145 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		145
	ReportingDateTime *<RptgDtTm>*	[1..1]	DateTime		146
	EventDate *<EvtDt>*	[1..1]	Date		146
	Counterparty *<CtrPty>*	[1..1]	±		146
	CollateralPortfolioIdentification *<CollPrtflId>*	[1..1]	Text		146
	PostedMarginOrCollateral *<PstdMrgnOrColl>*	[0..1]	±	C4	146
	ReceivedMarginOrCollateral *<RcvdMrgnOrColl>*	[0..1]	±	C5	147
	SupplementaryData *<SplmtryData>*	[0..*]	±	C1	147

4.4.1.2.2 Error <Err>

Presence: [1..1]

Definition: Indicates whether transaction was reported by mistake and need to be removed.

Error <Err> contains the following elements (see "CollateralMarginError4" on page 149 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		149
	ReportingDateTime *<RptgDtTm>*	[1..1]	DateTime		150
	Counterparty *<CtrPty>*	[1..1]	±		150
	CollateralPortfolioIdentification *<CollPrtflId>*	[1..1]	Text		150
	SupplementaryData *<SplmtryData>*	[0..*]	±	C1	150

4.4.1.2.3 Correction <Crrctn>

Presence: [1..1]

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

Correction <Crrctn> contains the following elements (see "CollateralMarginCorrection6" on page 145 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		145
	ReportingDateTime <*RptgDtTm*>	[1..1]	DateTime		146
	EventDate <*EvtDt*>	[1..1]	Date		146
	Counterparty <*CtrPty*>	[1..1]	±		146
	CollateralPortfolioIdentification <*CollPrtflId*>	[1..1]	Text		146
	PostedMarginOrCollateral <*PstdMrgnOrColl*>	[0..1]	±	C4	146
	ReceivedMarginOrCollateral <*RcvdMrgnOrColl*>	[0..1]	±	C5	147
	SupplementaryData <*SplmtryData*>	[0..*]	±	C1	147

4.4.1.2.4 TradeUpdate <TradUpd>

Presence: [1..1]

Definition: Information on margin held as a part of a transaction.

TradeUpdate <TradUpd> contains the following **CollateralMarginMarginUpdate5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		42
	ReportingDateTime <*RptgDtTm*>	[1..1]	DateTime		42
	EventDate <*EvtDt*>	[1..1]	Date		43
	Counterparty <*CtrPty*>	[0..1]	±		43
	CollateralPortfolioIdentification <*CollPrtflId*>	[1..1]	Text		43
	PostedMarginOrCollateral <*PstdMrgnOrColl*>	[0..1]	±	C4	43
	ReceivedMarginOrCollateral <*RcvdMrgnOrColl*>	[0..1]	±	C5	44
	SupplementaryData <*SplmtryData*>	[0..*]	±	C6	44

4.4.1.2.4.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice message.

Datatype: "Max140Text" on page 560

4.4.1.2.4.2 ReportingDateTime <RptgDtTm>

Presence: [1..1]

Definition: Date and time of submission of the report to the trade repository.

Datatype: "ISODateTime" on page 555

4.4.1.2.4.3 EventDate <EvtDt>

Presence: [1..1]

Definition: Date for which the information contained in the report is provided.

Datatype: "ISODate" on page 555

4.4.1.2.4.4 Counterparty <CtrPty>

Presence: [0..1]

Definition: Data specific to counterparties of the reported transaction.

Counterparty <CtrPty> contains the following elements (see "Counterparty39" on page 453 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <*RptgCtrPty*>	[1..1]	±		453
	OtherCounterparty <*OthrCtrPty*>	[1..1]	±		454
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		454
	ReportSubmittingEntity <*RptSubmitgNtty*>	[0..1]	±		454

4.4.1.2.4.5 CollateralPortfolioIdentification <CollPrtflId>

Presence: [1..1]

Definition: Unique and unambiguous identification of the collateral portfolio.

Datatype: "Max52Text" on page 561

4.4.1.2.4.6 PostedMarginOrCollateral <PstdMrgnOrColl>

Presence: [0..1]

Definition: Information on posted collateral and margin.

Impacted by: C4 "OneElementPresentRule"

PostedMarginOrCollateral <PstdMrgnOrColl> contains the following elements (see "PostedMarginOrCollateral4" on page 132 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	InitialMarginPosted <*InitlMrgnPstd*>	[0..1]	Amount	C1, C3	132
	VariationMarginPosted <*VartnMrgnPstd*>	[0..1]	Amount	C1, C3	133
	ExcessCollateralPosted <*XcssCollPstd*>	[0..1]	Amount	C1, C3	133

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /InitialMarginPosted Must be present
```

```
 Or    /VariationMarginPosted Must be present
 Or    /ExcessCollateralPosted Must be present
```

4.4.1.2.4.7 ReceivedMarginOrCollateral <RcvdMrgnOrColl>

Presence: [0..1]

Definition: Information on received collateral and margin.

Impacted by: C5 "OneElementPresentRule"

ReceivedMarginOrCollateral <RcvdMrgnOrColl> contains the following elements (see "ReceivedMarginOrCollateral4" on page 150 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	InitialMarginReceived <*InitlMrgnRcvd*>	[0..1]	Amount	C1, C3	151
	VariationMarginReceived <*VartnMrgnRcvd*>	[0..1]	Amount	C1, C3	151
	ExcessCollateralReceived <*XcssCollRcvd*>	[0..1]	Amount	C1, C3	152

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /InitialMarginReceived Must be present
 Or    /VariationMarginReceived Must be present
 Or    /ExcessCollateralReceived Must be present
```

4.4.1.2.4.8 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C6 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 299 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		300
	Envelope <*Envlp*>	[1..1]	(External Schema)		300

Constraints

- **SupplementaryDataRule**

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

4.4.2 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C6 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 299 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		300
	Envelope <*Envlp*>	[1..1]	(External Schema)		300

Constraints

- **SupplementaryDataRule**

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

5 auth.071.001.02 SecuritiesFinancingReportingTransactionReusedCollateralDataReportV02

5.1 MessageDefinition Functionality

The SecuritiesFinancingReportingTransactionReusedCollateralDataReport message is sent by the report submitting entity to the trade repository (TR) to report the collateral reused/reinvested or sent by the trade repository (TR) to the authority or made available by the trade repository (TR) to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable.

Outline

The SecuritiesFinancingReportingTransactionReusedCollateralDataReportV02 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. TradeData

   Data concerning the reporting trade.

B. SupplementaryData

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

5.2 Structure

Or	MessageElement/BuildingBlock*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Message root <Document> <ScttiesFincgRptgTxReusdCollDataRpt>	[1..1]			
	TradeData *<TradData>*	[1..1]			48
{Or	**DataSetAction** *<DataSetActn>*	[1..1]	CodeSet		48
Or}	**Report** *<Rpt>*	[1..*]			49
{Or	**New** *<New>*	[1..1]			49
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		49
	ReportingDateTime *<RptgDtTm>*	[1..1]	DateTime		50
	Counterparty *<CtrPty>*	[1..1]	±		50
	CollateralComponent *<CollCmpnt>*	[0..*]	±	C4	50
	EventDay *<EvtDay>*	[1..1]	Date		50
	FundingSource *<FndgSrc>*	[0..*]	±		50
	SupplementaryData *<SplmtryData>*	[0..*]	±	C5	51
Or	**Error** *<Err>*	[1..1]	±		51
Or	**Correction** *<Crrctn>*	[1..1]	±		51
Or}	**CollateralReuseUpdate** *<CollReuseUpd>*	[1..1]	±		52
	SupplementaryData *<SplmtryData>*	[0..*]	±	C5	52

5.3 Constraints

C1 ActiveOrHistoricCurrency

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

C2 AnyBIC

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

C3 CurrencyAmount

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

Note: The decimal separator is a dot.

C4 OneElementPresentRule

At least one element 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.

5.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

5.4.1 TradeData <TradData>

Presence: [1..1]

Definition: Data concerning the reporting trade.

TradeData <TradData> contains one of the following **TradeData36Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**DataSetAction** *<DataSetActn>*	[1..1]	CodeSet		48
Or}	**Report** *<Rpt>*	[1..*]			49
{Or	**New** *<New>*	[1..1]			49
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		49
	ReportingDateTime *<RptgDtTm>*	[1..1]	DateTime		50
	Counterparty *<CtrPty>*	[1..1]	±		50
	CollateralComponent *<CollCmpnt>*	[0..*]	±	C4	50
	EventDay *<EvtDay>*	[1..1]	Date		50
	FundingSource *<FndgSrc>*	[0..*]	±		50
	SupplementaryData *<SplmtryData>*	[0..*]	±	C5	51
Or	**Error** *<Err>*	[1..1]	±		51
Or	**Correction** *<Crrctn>*	[1..1]	±		51
Or}	**CollateralReuseUpdate** *<CollReuseUpd>*	[1..1]	±		52

5.4.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

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

Datatype: "ReportPeriodActivity1Code" on page 548

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

5.4.1.2 Report <Rpt>

Presence: [1..*]

Definition: Information concerning the reporting at transaction level.

Report <Rpt> contains one of the following **ReuseDataReport6Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**New** <*New*>	[1..1]			49
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		49
	ReportingDateTime <*RptgDtTm*>	[1..1]	DateTime		50
	Counterparty <*CtrPty*>	[1..1]	±		50
	CollateralComponent <*CollCmpnt*>	[0..*]	±	C4	50
	EventDay <*EvtDay*>	[1..1]	Date		50
	FundingSource <*FndgSrc*>	[0..*]	±		50
	SupplementaryData <*SplmtryData*>	[0..*]	±	C5	51
Or	**Error** <*Err*>	[1..1]	±		51
Or	**Correction** <*Crrctn*>	[1..1]	±		51
Or}	**CollateralReuseUpdate** <*CollReuseUpd*>	[1..1]	±		52

5.4.1.2.1 New <New>

Presence: [1..1]

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

New <New> contains the following **ReuseDataReportNew6** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		49
	ReportingDateTime <*RptgDtTm*>	[1..1]	DateTime		50
	Counterparty <*CtrPty*>	[1..1]	±		50
	CollateralComponent <*CollCmpnt*>	[0..*]	±	C4	50
	EventDay <*EvtDay*>	[1..1]	Date		50
	FundingSource <*FndgSrc*>	[0..*]	±		50
	SupplementaryData <*SplmtryData*>	[0..*]	±	C5	51

5.4.1.2.1.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice message.

Datatype: "Max140Text" on page 560

5.4.1.2.1.2 ReportingDateTime <RptgDtTm>

Presence: [1..1]

Definition: Date and time of submission of the report to the entitled receiver.

Datatype: "ISODateTime" on page 555

5.4.1.2.1.3 Counterparty <CtrPty>

Presence: [1..1]

Definition: Data specific to counterparties and related fields.

Counterparty <CtrPty> contains the following elements (see "CounterpartyData87" on page 452 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportSubmittingEntity <*RptSubmitgNtty*>	[1..1]	±		452
	ReportingCounterparty <*RptgCtrPty*>	[1..1]	±		452
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		453

5.4.1.2.1.4 CollateralComponent <CollCmpnt>

Presence: [0..*]

Definition: Provides the details of the security or cash pledged as collateral.

Impacted by: C4 "OneElementPresentRule"

CollateralComponent <CollCmpnt> contains the following elements (see "CollateralType19" on page 154 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Security <*Scty*>	[0..*]	±		155
	Cash <*Csh*>	[0..*]	±		155

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Security[*] Must be present
 Or    /Cash[*] Must be present
```

5.4.1.2.1.5 EventDay <EvtDay>

Presence: [1..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place.

Datatype: "ISODate" on page 555

5.4.1.2.1.6 FundingSource <FndgSrc>

Presence: [0..*]

Definition: Information on funding sources used to finance margin loans.

FundingSource <FndgSrc> contains the following elements (see "FundingSource3" on page 432 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]	CodeSet		432
	MarketValue <*MktVal*>	[1..1]	±		433

5.4.1.2.1.7 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C5 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 299 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		300
	Envelope <*Envlp*>	[1..1]	(External Schema)		300

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.

5.4.1.2.2 Error <Err>

Presence: [1..1]

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

Error <Err> contains the following elements (see "ReuseDataReportError5" on page 423 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		423
	ReportingDateTime <*RptgDtTm*>	[1..1]	DateTime		423
	Counterparty <*CtrPty*>	[1..1]	±		423
	SupplementaryData <*SplmtryData*>	[0..*]	±	C1	424

5.4.1.2.3 Correction <Crrctn>

Presence: [1..1]

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

Correction <Crrctn> contains the following elements (see "ReuseDataReportCorrection14" on page 407 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		407
	ReportingDateTime *<RptgDtTm>*	[1..1]	DateTime		407
	Counterparty *<CtrPty>*	[1..1]	±		407
	CollateralComponent *<CollCmpnt>*	[0..*]	±	C4	408
	EventDay *<EvtDay>*	[1..1]	Date		408
	FundingSource *<FndgSrc>*	[0..*]	±		408
	SupplementaryData *<SplmtryData>*	[0..*]	±	C1	409

5.4.1.2.4 CollateralReuseUpdate <CollReuseUpd>

Presence: [1..1]

Definition: Information on collateral reusability for multiple transactions.

CollateralReuseUpdate <CollReuseUpd> contains the following elements (see "ReuseDataReportCorrection14" on page 407 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		407
	ReportingDateTime *<RptgDtTm>*	[1..1]	DateTime		407
	Counterparty *<CtrPty>*	[1..1]	±		407
	CollateralComponent *<CollCmpnt>*	[0..*]	±	C4	408
	EventDay *<EvtDay>*	[1..1]	Date		408
	FundingSource *<FndgSrc>*	[0..*]	±		408
	SupplementaryData *<SplmtryData>*	[0..*]	±	C1	409

5.4.2 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C5 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 299 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		300
	Envelope *<Envlp>*	[1..1]	(External Schema)		300

Constraints

- **SupplementaryDataRule**

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

6 auth.078.001.02 SecuritiesFinancingReportingPairingRequest V02

6.1 MessageDefinition Functionality

The SecuritiesFinancingReportingPairingRequest is sent by the trade repository (TR) to the other trade repositories (TRs) in order to identify the trade repository (TR) holding information on a second leg of a given transaction.

Outline

The SecuritiesFinancingReportingPairingRequestV02 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. TransactionIdentification

   Set of information identifying the transactions that are to be paired.

B. SupplementaryData

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

6.2 Structure

Or	MessageElement/BuildingBlock*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Message root <Document> <ScttiesFincgRptgPairgReq>	[1..1]			
	TransactionIdentification *<TxId>*	[1..*]			55
	ReportingCounterparty *<RptgCtrPty>*	[1..1]	±		55
	OtherCounterparty *<OthrCtrPty>*	[1..1]	±		55
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]	Text		56
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		56
	AgentLender *<AgtLndr>*	[0..1]	±		56
	TripartyAgent *<TrptyAgt>*	[0..1]	±		57
	SupplementaryData *<SplmtryData>*	[0..*]	±	C2	57

6.3 Constraints

C1 AnyBIC

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

C2 SupplementaryDataRule

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

6.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

6.4.1 TransactionIdentification <TxId>

Presence: [1..*]

Definition: Set of information identifying the transactions that are to be paired.

TransactionIdentification <TxId> contains the following **TradeTransactionIdentification15** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <*RptgCtrPty*>	[1..1]	±		55
	OtherCounterparty <*OthrCtrPty*>	[1..1]	±		55
	UniqueTradeIdentifier <*UnqTradIdr*>	[0..1]	Text		56
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		56
	AgentLender <*AgtLndr*>	[0..1]	±		56
	TripartyAgent <*TrptyAgt*>	[0..1]	±		57

6.4.1.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Unique code identifying the reporting counterparty.

ReportingCounterparty <RptgCtrPty> contains one of the following elements (see "OrganisationIdentification15Choice" on page 449 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		449
Or	Other <*Othr*>	[1..1]	±		449
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	449

6.4.1.2 OtherCounterparty <OthrCtrPty>

Presence: [1..1]

Definition: Unique code identifying the entity with which the reporting counterparty concluded the transaction.

OtherCounterparty <OthrCtrPty> contains one of the following elements (see "PartyIdentification236Choice" on page 455 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		455
Or}	Natural <*Ntrl*>	[1..1]	±		455

6.4.1.3 UniqueTradeIdentifier <UnqTradIdr>

Presence: [0..1]

Definition: Unique trade Identifier (UTI) as agreed with the counterparty.

Datatype: "Max52Text" on page 561

6.4.1.4 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Details related to the master agreement.

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement7" on page 120 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]			120
{Or	Type <*Tp*>	[1..1]	CodeSet		120
Or}	Proprietary <*Prtry*>	[1..1]	Text		120
	Version <*Vrsn*>	[0..1]	Text		120
	OtherMasterAgreementDetails <*OthrMstrAgrmtDtls*>	[0..1]	Text		121

6.4.1.5 AgentLender <AgtLndr>

Presence: [0..1]

Definition: Identification of the agent lender involved in the securities lending transaction.

AgentLender <AgtLndr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 449 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		449
Or	Other <*Othr*>	[1..1]	±		449
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	449

6.4.1.6 TripartyAgent <TrptyAgt>

Presence: [0..1]

Definition: Identification of the third party that administers the transaction.

TripartyAgent <TrptyAgt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 449 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		449
Or	Other <*Othr*>	[1..1]	±		449
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	449

6.4.2 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C2 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 299 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		300
	Envelope <*Envlp*>	[1..1]	(External Schema)		300

Constraints

- **SupplementaryDataRule**

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

7 auth.079.001.02 SecuritiesFinancingReportingTransactionStateReportV02

7.1 MessageDefinition Functionality

The SecuritiesFinancingReportingTransactionStateReport is sent by the trade repository (TR) to the other trade repository (TR) or the authority or made available to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable, containing latest state of the transaction.

Outline

The SecuritiesFinancingReportingTransactionStateReportV02 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. TradeData

Information related to trade state reporting.

B. SupplementaryData

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

7.2 Structure

Or	MessageElement/BuildingBlock*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Message root <Document> <ScttiesFincgRptgTxStatRpt>	[1..1]			
	TradeData <*TradData*>	[1..1]			63
{Or	**DataSetAction** <*DataSetActn*>	[1..1]	CodeSet		63
Or}	**State** <*Stat*>	[1..*]			63
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		64
	CounterpartySpecificData <*CtrPtySpcfcData*>	[1..1]	±		64
	LoanData <*LnData*>	[0..1]	±		65
	CollateralData <*CollData*>	[0..1]	±		66
	ReconciliationFlag <*RcncltnFlg*>	[0..1]	±	C22	66
	ContractModification <*CtrctMod*>	[1..1]	±		67
	SupplementaryData <*SplmtryData*>	[0..*]	±	C23	67
	SupplementaryData <*SplmtryData*>	[0..*]	±	C23	68

7.3 Constraints

C1 ActiveOrHistoricCurrency

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

C2 AnyBIC

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

C3 Country

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

C4 CurrencyAmount

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

Note: The decimal separator is a dot.

C5 NumberRule

If Number is negative, then Sign must be present.

C6 OneElementPresentRule

Following Must be True

/Beneficiary Must be present

Or /TripartyAgent Must be present

Or /Broker Must be present

Or /ClearingMember Must be present

Or /SettlementParties Must be present

Or /AgentLender Must be present

C7 OneElementPresentRule

Following Must be True

/UniqueTradeIdentifier Must be present

Or /EventDate Must be present

Or /ExecutionDateTime Must be present

Or /ClearingStatus Must be present

Or /TradingVenue Must be present

Or /MasterAgreement Must be present

Or /ValueDate Must be present

Or /MinimumNoticePeriod Must be present

Or /EarliestCallBackDate Must be present

Or /GeneralCollateral Must be present

Or /DeliveryByValue Must be present

Or /CollateralDeliveryMethod Must be present

Or /Term Must be present

Or /InterestRate Must be present

Or /PrincipalAmount Must be present

Or /TerminationDate Must be present

C8 **OneElementPresentRule**

At least one element must be present.

C9 **OneElementPresentRule**

At least one element must be present.

C10 **OneElementPresentRule**

At least one element must be present.

C11 **OneElementPresentRule**

Following Must be True

/ReferenceRate Must be present

Or /Term Must be present

Or /PaymentFrequency Must be present

Or /ResetFrequency Must be present

Or /Spread Must be present

Or /RateAdjustment Must be present

Or /DayCountBasis Must be present

C12 **OneElementPresentRule**

At least one element must be present.

C13 **OneElementPresentRule**

At least one of the 2 elements must be present.

C14 OneElementPresentRule

At least one element must be present.

C15 OneElementPresentRule

Following Must be True

/Identification Must be present

Or /ClassificationType Must be present

Or /QuantityOrNominalValue Must be present

Or /UnitPrice Must be present

Or /MarketValue Must be present

Or /Quality Must be present

Or /Maturity Must be present

Or /Issuer Must be present

Or /Type Must be present

Or /ExclusiveArrangement Must be present

Or /AvailableForCollateralReuse Must be present

C16 OneElementPresentRule

At least one element must be present.

C17 OneElementPresentRule

At least one element must be present.

C18 OneElementPresentRule

At least one element must be present.

C19 OneElementPresentRule

Following Must be True

/Identification Must be present

Or /ClassificationType Must be present

Or /QuantityOrNominalValue Must be present

Or /UnitPrice Must be present

Or /MarketValue Must be present

Or /Quality Must be present

Or /Maturity Must be present

Or /Issuer Must be present

Or /Type Must be present

Or /ExclusiveArrangement Must be present

Or /HaircutOrMargin Must be present

Or /AvailableForCollateralReuse Must be present

C20 OneElementPresentRule

At least one element must be present.

C21 OneElementPresentRule

Following Must be True

/Identification Must be present

Or /ClassificationType Must be present

Or /QuantityOrNominalValue Must be present

Or /UnitPrice Must be present

Or /MarketValue Must be present

Or /Quality Must be present

Or /Maturity Must be present

Or /Issuer Must be present

Or /Type Must be present

Or /ExclusiveArrangement Must be present

Or /AvailableForCollateralReuse Must be present

Or /HaircutOrMargin Must be present

C22 OneElementPresentRule

Following Must be True

/ReportType Must be present

Or /BothCounterpartiesReporting Must be present

Or /PairedStatus Must be present

Or /LoanReconciliationStatus Must be present

Or /CollateralReconciliationStatus Must be present

Or /ModificationStatus Must be present

C23 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 TradeData <TradData>

Presence: [1..1]

Definition: Information related to trade state reporting.

TradeData <TradData> contains one of the following **TradeStateReport5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**DataSetAction** <*DataSetActn*>	[1..1]	CodeSet		63
Or}	**State** <*Stat*>	[1..*]			63
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		64
	CounterpartySpecificData <*CtrPtySpcfcData*>	[1..1]	±		64
	LoanData <*LnData*>	[0..1]	±		65
	CollateralData <*CollData*>	[0..1]	±		66
	ReconciliationFlag <*RcncltnFlg*>	[0..1]	±	C22	66
	ContractModification <*CtrctMod*>	[1..1]	±		67
	SupplementaryData <*SplmtryData*>	[0..*]	±	C23	67

7.4.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

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

Datatype: "ReportPeriodActivity1Code" on page 548

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

7.4.1.2 State <Stat>

Presence: [1..*]

Definition: Information related to trade state reporting.

State <Stat> contains the following **TradeStateReport16** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		64
	CounterpartySpecificData <*CtrPtySpcfcData*>	[1..1]	±		64
	LoanData <*LnData*>	[0..1]	±		65
	CollateralData <*CollData*>	[0..1]	±		66
	ReconciliationFlag <*RcncltnFlg*>	[0..1]	±	C22	66
	ContractModification <*CtrctMod*>	[1..1]	±		67
	SupplementaryData <*SplmtryData*>	[0..*]	±	C23	67

7.4.1.2.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice message.

Datatype: "Max140Text" on page 560

7.4.1.2.2 CounterpartySpecificData <CtrPtySpcfcData>

Presence: [1..1]

Definition: Data specific to counterparties and related fields.

CounterpartySpecificData <CtrPtySpcfcData> contains the following elements (see "CounterpartyData88" on page 457 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingDateTime <*RptgDtTm*>	[1..1]	DateTime		458
	ReportSubmittingEntity <*RptSubmitgNtty*>	[1..1]	±		459
	Counterparty <*CtrPty*>	[1..2]			459
	ReportingCounterparty <*RptgCtrPty*>	[1..1]			460
	Identification <*Id*>	[1..1]	±		461
	Nature <*Ntr*>	[0..1]			461
{Or	FinancialInstitution <*FI*>	[1..1]			462
	Classification <*Clssfctn*>	[1..*]	CodeSet		462
	InvestmentFundClassification <*InvstmtFndClssfctn*>	[0..1]	CodeSet		463
Or}	NonFinancialInstitution <*NFI*>	[1..*]			463
	Classification <*Clssfctn*>	[1..*]	IdentifierSet		463
	InvestmentFundClassification <*InvstmtFndClssfctn*>	[0..1]	CodeSet		463
	Branch <*Brnch*>	[0..1]			464
{Or	Identification <*Id*>	[1..1]	±		464
Or}	Country <*Ctry*>	[1..1]	CodeSet	C3	464
	Side <*Sd*>	[0..1]	CodeSet		465
	OtherCounterparty <*OthrCtrPty*>	[1..1]	±		465
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		465
	OtherPartyData <*OthrPtyData*>	[0..1]		C6	466
	Beneficiary <*Bnfcry*>	[0..1]	±		466
	TripartyAgent <*TrptyAgt*>	[0..1]	±		467
	Broker <*Brkr*>	[0..1]	±		467
	ClearingMember <*ClrMmb*>	[0..1]	±		467
	SettlementParties <*SttlmPties*>	[0..1]			468
{Or	CentralSecuritiesDepositoryParticipant <*CntrlSctiesDpstryPtcpt*>	[1..1]	±		468
Or}	IndirectParticipant <*IndrctPtcpt*>	[1..1]	±		468
	AgentLender <*AgtLndr*>	[0..1]	±		469

7.4.1.2.3 LoanData <LnData>

Presence: [0..1]

Definition: Details of the loan used for financing the transaction.

LoanData <LnData> contains one of the following elements (see "TransactionLoanData31Choice" on page 243 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	RepurchaseTrade <*RpTrad*>	[1..1]	±	C7	243
Or	BuySellBack <*BuySellBck*>	[1..1]	±		245
Or	SecuritiesLending <*SctiesLndg*>	[1..1]	±		245
Or}	MarginLending <*MrgnLndg*>	[1..1]	±		246

7.4.1.2.4 CollateralData <CollData>

Presence: [0..1]

Definition: Set of information on collateral used in the transaction.

CollateralData <CollData> contains one of the following elements (see "TransactionCollateralData18Choice" on page 140 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	RepurchaseTrade <*RpTrad*>	[1..1]	±	C17	140
Or	BuySellBack <*BuySellBck*>	[1..1]	±	C17	141
Or	SecuritiesLending <*SctiesLndg*>	[1..1]			141
{Or	Collateralised <*Collsd*>	[1..1]	±	C20	141
Or}	Uncollateralised <*Uncollsd*>	[1..1]	CodeSet		142
Or}	MarginLending <*MrgnLndg*>	[1..*]	±	C21	142

7.4.1.2.5 ReconciliationFlag <RcncltnFlg>

Presence: [0..1]

Definition: List of possible values for TRs reconciliation purposes.

Impacted by: C22 "OneElementPresentRule"

ReconciliationFlag <RcncltnFlg> contains the following elements (see "ReconciliationFlag2" on page 362 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportType <*RptTp*>	[0..1]	CodeSet		363
	BothCounterpartiesReporting <*BothCtrPtiesRptg*>	[0..1]	Indicator		363
	PairedStatus <*PairdSts*>	[0..1]	Indicator		363
	LoanReconciliationStatus <*LnRcncltnSts*>	[0..1]	Indicator		364
	CollateralReconciliationStatus <*CollRcncltnSts*>	[0..1]	Indicator		364
	ModificationStatus <*ModSts*>	[0..1]	Indicator		364

Constraints

- **OneElementPresentRule**

  Following Must be True

  /ReportType Must be present

  Or /BothCounterpartiesReporting Must be present

  Or /PairedStatus Must be present

  Or /LoanReconciliationStatus Must be present

  Or /CollateralReconciliationStatus Must be present

  Or /ModificationStatus Must be present

7.4.1.2.6 ContractModification <CtrctMod>

Presence: [1..1]

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

ContractModification <CtrctMod> contains the following elements (see "ContractModification3" on page 402 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ActionType <*ActnTp*>	[1..1]	CodeSet		402
	Level <*Lvl*>	[0..1]	CodeSet		403

7.4.1.2.7 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C23 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 299 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		300
	Envelope <*Envlp*>	[1..1]	(External Schema)		300

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.

7.4.2 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C23 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 299 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		300
	Envelope <*Envlp*>	[1..1]	(External Schema)		300

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 auth.080.001.02 SecuritiesFinancingReportingReconciliationStatusAdviceV02

8.1 MessageDefinition Functionality

The SecuritesFinancingReportingReconciliationStatusAdvice message is sent by the trade repositories (TRs)) to other TR and to the authority or made available to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable, to provide a status advice for reconciliation.

Outline

The SecuritiesFinancingReportingReconciliationStatusAdviceV02 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. ReconciliationData

   Set of data concerning the reconciliation results.

B. SupplementaryData

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

8.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesFincgRptgRcncltnStsAdvc>	[1..1]			
	ReconciliationData *<RcncltnData>*	[1..1]			76
{Or	**DataSetAction** *<DataSetActn>*	[1..1]	CodeSet		76
Or}	**Report** *<Rpt>*	[1..*]			76
	PairingReconciliationStatus *<PairgRcncltnSts>*	[0..*]	±		77
	ReconciliationReport *<RcncltnRpt>*	[1..*]			77
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		78
	TransactionIdentification *<TxId>*	[1..1]	±		78
	Modified *<Modfd>*	[1..1]	Indicator		78
	ReconciliationStatus *<RcncltnSts>*	[1..1]			79
{Or	**NoReconciliationRequired** *<NoRcncltnReqrd>*	[1..1]	CodeSet		79
Or}	**ReportingData** *<RptgData>*	[1..1]			79
{Or	**Matched** *<Mtchd>*	[1..1]	CodeSet		79
Or}	**NotMatched** *<NotMtchd>*	[1..1]	±		80
	SupplementaryData *<SplmtryData>*	[0..*]	±	C49	80
	SupplementaryData *<SplmtryData>*	[0..*]	±	C49	80

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 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 NumberRule

If Number is negative, then Sign must be present.

C6 NumberRule

If Number is negative, then Sign must be present.

C7 OneElementPresentRule

At least one element must be present.

C8 OneElementPresentRule

At least one element must be present.

C9 OneElementPresentRule

At least one element must be present.

C10 OneElementPresentRule

At least one element must be present.

C11 OneElementPresentRule

At least one element must be present.

C12 OneElementPresentRule

Following Must be True

/UniqueTradeIdentifier Must be present

Or /TerminationDate Must be present

Or /ContractType Must be present

Or /ClearingStatus Must be present

Or /ClearingDateTime Must be present

Or /CCP Must be present

Or /TradingVenue Must be present

Or /MasterAgreementType Must be present

Or /ExecutionDateTime Must be present

Or /ValueDate Must be present

Or /MaturityDate Must be present

Or /MinimumNoticePeriod Must be present

Or /EarliestCallBackDate Must be present

Or /GeneralCollateral Must be present

Or /DeliveryByValue Must be present

Or /CollateralDeliveryMethod Must be present

Or /OpenTerm Must be present

Or /TerminationOption Must be present

Or /FixedInterestRate Must be present

Or /DayCountBasis Must be present

Or /FloatingInterestReferenceRate Must be present

Or /FloatingInterestRateTermUnit Must be present

Or /FloatingInterestRateTermValue Must be present

Or /FloatingInterestRatePaymentFrequencyUnit Must be present

Or /FloatingInterestRatePaymentFrequencyValue Must be present

Or /FloatingInterestRateResetFrequencyUnit Must be present

Or /FloatingInterestRateResetFrequencyValue Must be present

Or /BasisPointSpread Must be present

Or /MarginLoanAttribute Must be present

Or /PrincipalAmountValueDateAmount Must be present

Or /PrincipalAmountMaturityDateAmount Must be present

Or /AssetType Must be present

Or /LoanValue Must be present

Or /FixedRebateReferenceRate Must be present

Or /FloatingRebateReferenceRate Must be present

Or /FloatingRebateRateTermUnit Must be present

Or /FloatingRebateRateTermValue Must be present

Or /FloatingRebateRatePaymentFrequencyUnit Must be present

Or /FloatingRebateRatePaymentFrequencyValue Must be present

Or /FloatingRebateRateResetFrequencyUnit Must be present

Or /FloatingRebateRateResetFrequencyValue Must be present

Or /RebateRateBasisPointSpread Must be present

Or /FloatingRateAdjustment Must be present

Or /FloatingRateAdjustmentDate Must be present

Or /LendingFee Must be present

Or /OutstandingMarginLoanAmount Must be present

Or /ShortMarketValueAmount Must be present

Or /LevelType Must be present

Or /UnitOfMeasure Must be present

C13 OneElementPresentRule

At least one element must be present.

C14 OneElementPresentRule

At least one element must be present.

C15 OneElementPresentRule

At least one element must be present.

C16 OneElementPresentRule

At least one element must be present.

C17 OneElementPresentRule

At least one element must be present.

C18 OneElementPresentRule

At least one element must be present.

C19 OneElementPresentRule

At least one element must be present.

C20 OneElementPresentRule

At least one element must be present.

C21 OneElementPresentRule

At least one element must be present.

C22 OneElementPresentRule

At least one element must be present.

C23 OneElementPresentRule

At least one element must be present.

C24 OneElementPresentRule

At least one element must be present.

C25 OneElementPresentRule

At least one element must be present.

C26 OneElementPresentRule

At least one element must be present.

C27 OneElementPresentRule

At least one element must be present.

C28 OneElementPresentRule

At least one element must be present.

C29 OneElementPresentRule

At least one element must be present.

C30 OneElementPresentRule

At least one element must be present.

C31 OneElementPresentRule

At least one element must be present.

C32 OneElementPresentRule

Following Must be True

/Identification Must be present

Or /ClassificationType Must be present

Or /Quantity Must be present

Or /NominalValue Must be present

Or /Quality Must be present

Or /Maturity Must be present

Or /IssuerIdentification Must be present

Or /IssuerCountry Must be present

Or /Type Must be present

Or /UnitPrice Must be present

Or /ExclusiveArrangement Must be present

Or /MarketValue Must be present

Or /AvailableForCollateralReuse Must be present

Or /HaircutOrMargin Must be present

C33 OneElementPresentRule

At least one element must be present.

C34 OneElementPresentRule

At least one element must be present.

C35 OneElementPresentRule

At least one element must be present.

C36 OneElementPresentRule

At least one element must be present.

C37 OneElementPresentRule

At least one element must be present.

C38 OneElementPresentRule

At least one element must be present.

C39 OneElementPresentRule

At least one element must be present.

C40 OneElementPresentRule

At least one of the 2 elements must be present.

C41 OneElementPresentRule

At least one element must be present.

C42 OneElementPresentRule

At least one element must be present.

C43 OneElementPresentRule

At least one element must be present.

C44 OneElementPresentRule

At least one element must be present.

C45 OneElementPresentRule

At least one element must be present.

C46 OneElementPresentRule

At least one element must be present.

C47 OneElementPresentRule

At least one element must be present.

C48 OneElementPresentRule

At least one element must be present.

C49 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 ReconciliationData <RcncltnData>

Presence: [1..1]

Definition: Set of data concerning the reconciliation results.

ReconciliationData <RcncltnData> contains one of the following **TradeData34Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**DataSetAction** *<DataSetActn>*	[1..1]	CodeSet		76
Or}	**Report** *<Rpt>*	[1..*]			76
	PairingReconciliationStatus *<PairgRcncltnSts>*	[0..*]	±		77
	ReconciliationReport *<RcncltnRpt>*	[1..*]			77
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		78
	TransactionIdentification *<TxId>*	[1..1]	±		78
	Modified *<Modfd>*	[1..1]	Indicator		78
	ReconciliationStatus *<RcncltnSts>*	[1..1]			79
{Or	**NoReconciliationRequired** *<NoRcncltnReqrd>*	[1..1]	CodeSet		79
Or}	**ReportingData** *<RptgData>*	[1..1]			79
{Or	**Matched** *<Mtchd>*	[1..1]	CodeSet		79
Or}	**NotMatched** *<NotMtchd>*	[1..1]	±		80
	SupplementaryData *<SplmtryData>*	[0..*]	±	C49	80

8.4.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

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

Datatype: "ReportPeriodActivity1Code" on page 548

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

8.4.1.2 Report <Rpt>

Presence: [1..*]

Definition: Information concerning the reporting at transaction level.

Report <Rpt> contains the following **TradeData28** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PairingReconciliationStatus <*PairgRcncltnSts*>	[0..*]	±		77
	ReconciliationReport <*RcncltnRpt*>	[1..*]			77
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		78
	TransactionIdentification <*TxId*>	[1..1]	±		78
	Modified <*Modfd*>	[1..1]	Indicator		78
	ReconciliationStatus <*RcncltnSts*>	[1..1]			79
{Or	**NoReconciliationRequired** <*NoRcncltnReqrd*>	[1..1]	CodeSet		79
Or}	**ReportingData** <*RptgData*>	[1..1]			79
{Or	**Matched** <*Mtchd*>	[1..1]	CodeSet		79
Or}	**NotMatched** <*NotMtchd*>	[1..1]	±		80
	SupplementaryData <*SplmtryData*>	[0..*]	±	C49	80

8.4.1.2.1 PairingReconciliationStatus <PairgRcncltnSts>

Presence: [0..*]

Definition: Status of the required transactions reconciliation or pairing.

PairingReconciliationStatus <PairgRcncltnSts> contains the following elements (see "NumberOfReportsPerStatus4" on page 431 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DetailedNumberOfReports <*DtldNbOfRpts*>	[1..1]	Text		432
	DetailedStatus <*DtldSts*>	[1..1]	CodeSet		432

8.4.1.2.2 ReconciliationReport <RcncltnRpt>

Presence: [1..*]

Definition: Data on transaction requiring reconciliation or pairing.

ReconciliationReport <RcncltnRpt> contains the following **ReconciliationReport8** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		78
	TransactionIdentification <*TxId*>	[1..1]	±		78
	Modified <*Modfd*>	[1..1]	Indicator		78
	ReconciliationStatus <*RcncltnSts*>	[1..1]			79
{Or	**NoReconciliationRequired** <*NoRcncltnReqrd*>	[1..1]	CodeSet		79
Or}	**ReportingData** <*RptgData*>	[1..1]			79
{Or	**Matched** <*Mtchd*>	[1..1]	CodeSet		79
Or}	**NotMatched** <*NotMtchd*>	[1..1]	±		80

8.4.1.2.2.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice message.

Datatype: "Max140Text" on page 560

8.4.1.2.2.2 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Set of information related to transactions that are subject of reconciliation.

TransactionIdentification <TxId> contains the following elements (see "TradeTransactionIdentification19" on page 420 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <*RptgCtrPty*>	[1..1]	±		421
	OtherCounterparty <*OthrCtrPty*>	[1..1]	±		421
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		421
	UniqueTradeIdentifier <*UnqTradIdr*>	[0..1]	Text		422
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		422
	AgentLender <*AgtLndr*>	[0..1]	±		422
	TripartyAgent <*TrptyAgt*>	[0..1]	±		423

8.4.1.2.2.3 Modified <Modfd>

Presence: [1..1]

Definition: Indication whether information was modified.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 557):

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

8.4.1.2.2.4 ReconciliationStatus <RcncltnSts>

Presence: [1..1]

Definition: Indication whether the reconciliation is required.

ReconciliationStatus <RcncltnSts> contains one of the following **ReconciliationStatus8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**NoReconciliationRequired** <*NoRcncltnReqrd*>	[1..1]	CodeSet		79
Or}	**ReportingData** <*RptgData*>	[1..1]			79
{Or	**Matched** <*Mtchd*>	[1..1]	CodeSet		79
Or}	**NotMatched** <*NotMtchd*>	[1..1]	±		80

8.4.1.2.2.4.1 NoReconciliationRequired <NoRcncltnReqrd>

Presence: [1..1]

Definition: Information that no reconciliation is required.

Datatype: "NoReasonCode" on page 545

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

8.4.1.2.2.4.2 ReportingData <RptgData>

Presence: [1..1]

Definition: Data to be reconciled.

ReportingData <RptgData> contains one of the following **ReconciliationMatchedStatus9Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Matched** <*Mtchd*>	[1..1]	CodeSet		79
Or}	**NotMatched** <*NotMtchd*>	[1..1]	±		80

8.4.1.2.2.4.2.1 Matched <Mtchd>

Presence: [1..1]

Definition: Indication that the reports subject of reconciliation match.

Datatype: "NoReasonCode" on page 545

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

8.4.1.2.2.4.2.2 NotMatched <NotMtchd>

Presence: [1..1]

Definition: Indication that the reports subject of reconciliation do not match.

NotMatched <NotMtchd> contains the following elements (see "ReconciliationResult10" on page 327 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Counterparty1 <*CtrPty1*>	[1..1]	±		327
	Counterparty2 <*CtrPty2*>	[1..1]	±		327
	MatchingCriteria <*MtchgCrit*>	[1..1]	±	C7	328

8.4.1.2.3 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C49 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 299 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		300
	Envelope <*Envlp*>	[1..1]	(External Schema)		300

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.

8.4.2 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C49 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 299 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		300
	Envelope <*Envlp*>	[1..1]	(External Schema)		300

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 auth.083.001.02 SecuritiesFinancingReportingMissingCollateralRequestV02

9.1 MessageDefinition Functionality

The SecuritiesFinancingReportingMissingCollateralRequest is made available by the trade repository (TR) to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable, with a request to submit collateral information for a given trade.

Outline

The SecuritiesFinancingReportingMissingCollateralRequestV02 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. TransactionIdentification

Set of information identifying the missing transactions that are to be supplemented.

B. SupplementaryData

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

9.2 Structure

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Message root <Document> <Scties FincgRptgMssngCollReq>	[1..1]			
	TransactionIdentification *<TxId>*	[1..*]			83
	ReportingCounterparty *<RptgCtrPty>*	[1..1]	±		83
	OtherCounterparty *<OthrCtrPty>*	[1..1]	±		83
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]	Text		83
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		84
	SupplementaryData *<SplmtryData>*	[0..*]	±	C2	84

9.3 Constraints

C1 AnyBIC

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

C2 SupplementaryDataRule

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

9.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

9.4.1 TransactionIdentification <TxId>

Presence: [1..*]

Definition: Set of information identifying the missing transactions that are to be supplemented.

TransactionIdentification <TxId> contains the following **TradeTransactionIdentification18** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <*RptgCtrPty*>	[1..1]	±		83
	OtherCounterparty <*OthrCtrPty*>	[1..1]	±		83
	UniqueTradeIdentifier <*UnqTradIdr*>	[0..1]	Text		83
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		84

9.4.1.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Unique code identifying the reporting counterparty.

ReportingCounterparty <RptgCtrPty> contains one of the following elements (see "OrganisationIdentification15Choice" on page 449 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		449
Or	Other <*Othr*>	[1..1]	±		449
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	449

9.4.1.2 OtherCounterparty <OthrCtrPty>

Presence: [1..1]

Definition: Unique code identifying the entity with which the reporting counterparty concluded the transaction.

OtherCounterparty <OthrCtrPty> contains one of the following elements (see "PartyIdentification236Choice" on page 455 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		455
Or}	Natural <*Ntrl*>	[1..1]	±		455

9.4.1.3 UniqueTradeIdentifier <UnqTradIdr>

Presence: [0..1]

Definition: Unique trade Identifier (UTI) as agreed with the counterparty.

Datatype: "Max52Text" on page 561

9.4.1.4 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Details related to the master agreement.

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement7" on page 120 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]			120
{Or	Type <*Tp*>	[1..1]	CodeSet		120
Or}	Proprietary <*Prtry*>	[1..1]	Text		120
	Version <*Vrsn*>	[0..1]	Text		120
	OtherMasterAgreementDetails <*OthrMstrAgrmtDtls*>	[0..1]	Text		121

9.4.2 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C2 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 299 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		300
	Envelope <*Envlp*>	[1..1]	(External Schema)		300

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 auth.084.001.02 SecuritiesFinancingReportingTransactionStatusAdviceV02

10.1 MessageDefinition Functionality

The SecuritiesFinancingReportingTransactionStatusAdvice message is sent by the trade repository (TR) to the authority or made available to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable, identifying the transactions rejected and the reasons for a rejection.

Outline

The SecuritiesFinancingReportingTransactionStatusAdviceV02 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. TransactionReportStatusAndReason

Provides the status and reason of the transaction report advice.

B. SupplementaryData

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

10.2 Structure

Or	MessageElement/BuildingBlock*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesFincgRptgTxStsAdvc>	[1..1]			
	TransactionReportStatusAndReason *<TxRptStsAndRsn>*	[1..*]			86
{Or	**DataSetAction** *<DataSetActn>*	[1..1]	CodeSet		86
Or}	**Report** *<Rpt>*	[1..*]			87
	ReportStatistics *<RptSttstcs>*	[1..*]			87
	TotalNumberOfReports *<TtlNbOfRpts>*	[1..1]	Text		87
	TotalNumberOfReportsAccepted *<TtlNbOfRptsAccptd>*	[1..1]	Text		87
	TotalNumberOfReportsRejected *<TtlNbOfRptsRjctd>*	[1..1]	Text		88
	NumberOfReportsRejectedPerError *<NbOfRptsRjctdPerErr>*	[0..*]	±		88
	TransactionStatistics *<TxSttstcs>*	[1..*]	±		88
	SupplementaryData *<SplmtryData>*	[0..*]	±	C2	88
	SupplementaryData *<SplmtryData>*	[0..*]	±	C2	89

10.3 Constraints

C1 AnyBIC

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

C2 SupplementaryDataRule

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

10.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

10.4.1 TransactionReportStatusAndReason <TxRptStsAndRsn>

Presence: [1..*]

Definition: Provides the status and reason of the transaction report advice.

TransactionReportStatusAndReason <TxRptStsAndRsn> contains one of the following **TradeData35Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**DataSetAction** *<DataSetActn>*	[1..1]	CodeSet		86
Or}	**Report** *<Rpt>*	[1..*]			87
	ReportStatistics *<RptSttstcs>*	[1..*]			87
	TotalNumberOfReports *<TtlNbOfRpts>*	[1..1]	Text		87
	TotalNumberOfReportsAccepted *<TtlNbOfRptsAccptd>*	[1..1]	Text		87
	TotalNumberOfReportsRejected *<TtlNbOfRptsRjctd>*	[1..1]	Text		88
	NumberOfReportsRejectedPerError *<NbOfRptsRjctdPerErr>*	[0..*]	±		88
	TransactionStatistics *<TxSttstcs>*	[1..*]	±		88
	SupplementaryData *<SplmtryData>*	[0..*]	±	C2	88

10.4.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

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

Datatype: "ReportPeriodActivity1Code" on page 548

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

10.4.1.2 Report <Rpt>

Presence: [1..*]

Definition: Information concerning the reporting at transaction level.

Report <Rpt> contains the following **TradeData29** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportStatistics <*RptSttstcs*>	[1..*]			87
	TotalNumberOfReports <*TtlNbOfRpts*>	[1..1]	Text		87
	TotalNumberOfReportsAccepted <*TtlNbOfRptsAccptd*>	[1..1]	Text		87
	TotalNumberOfReportsRejected <*TtlNbOfRptsRjctd*>	[1..1]	Text		88
	NumberOfReportsRejectedPerError <*NbOfRptsRjctdPerErr*>	[0..*]	±		88
	TransactionStatistics <*TxSttstcs*>	[1..*]	±		88
	SupplementaryData <*SplmtryData*>	[0..*]	±	C2	88

10.4.1.2.1 ReportStatistics <RptSttstcs>

Presence: [1..*]

Definition: Information about accepted and rejected reports and the reasons of rejection.

ReportStatistics <RptSttstcs> contains the following **DetailedReportStatistics5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TotalNumberOfReports <*TtlNbOfRpts*>	[1..1]	Text		87
	TotalNumberOfReportsAccepted <*TtlNbOfRptsAccptd*>	[1..1]	Text		87
	TotalNumberOfReportsRejected <*TtlNbOfRptsRjctd*>	[1..1]	Text		88
	NumberOfReportsRejectedPerError <*NbOfRptsRjctdPerErr*>	[0..*]	±		88

10.4.1.2.1.1 TotalNumberOfReports <TtlNbOfRpts>

Presence: [1..1]

Definition: Total number of reports sent or received.

Datatype: "Max15NumericText" on page 560

10.4.1.2.1.2 TotalNumberOfReportsAccepted <TtlNbOfRptsAccptd>

Presence: [1..1]

Definition: Total number of reports accepted.

Datatype: "Max15NumericText" on page 560

10.4.1.2.1.3 TotalNumberOfReportsRejected <TtlNbOfRptsRjctd>

Presence: [1..1]

Definition: Total number of reports rejected.

Datatype: "Max15NumericText" on page 560

10.4.1.2.1.4 NumberOfReportsRejectedPerError <NbOfRptsRjctdPerErr>

Presence: [0..*]

Definition: Number of reports rejected per error code.

NumberOfReportsRejectedPerError <NbOfRptsRjctdPerErr> contains the following elements (see "NumberOfTransactionsPerValidationRule5" on page 428 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DetailedNumber <*DtldNb*>	[1..1]	Text		428
	ReportStatus <*RptSts*>	[1..*]	±		428

10.4.1.2.2 TransactionStatistics <TxSttstcs>

Presence: [1..*]

Definition: Information about accepted and rejected transactions and the reasons of rejection.

TransactionStatistics <TxSttstcs> contains one of the following elements (see "DetailedTransactionStatistics2Choice" on page 365 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <*DataSetActn*>	[1..1]	CodeSet		365
Or}	DetailedStatistics <*DtldSttstcs*>	[1..1]	±		365

10.4.1.2.3 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C2 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 299 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		300
	Envelope <*Envlp*>	[1..1]	(External Schema)		300

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.

10.4.2 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C2 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 299 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		300
	Envelope <*Envlp*>	[1..1]	(External Schema)		300

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 auth.085.001.02 SecuritiesFinancingReportingMarginDataTransactionStateReportV02

11.1 MessageDefinition Functionality

The SecuritiesFinancingReportingMarginDataTransactionStateReport message is sent by the trade repository (TR) to the competent authority or made available to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable, containing latest state of the margins exchanged in relation to the CCP-cleared securities financing transactions.

Outline

The SecuritiesFinancingReportingMarginDataTransactionStateReportV02 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. TradeData

   Set of information related to trade state reporting.

B. SupplementaryData

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

11.2 Structure

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesFincgRptgMrgnDataTxStatRpt>	[1..1]			
	TradeData <*TradData*>	[1..1]			92
{Or	**DataSetAction** <*DataSetActn*>	[1..1]	CodeSet		93
Or}	**State** <*Stat*>	[1..*]			93
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		94
	ReportingDateTime <*RptgDtTm*>	[1..1]	DateTime		94
	EventDate <*EvtDt*>	[1..1]	Date		94
	Counterparty <*CtrPty*>	[1..1]	±		94
	CollateralPortfolioIdentification <*CollPrtflId*>	[1..1]	Text		95
	PostedMarginOrCollateral <*PstdMrgnOrColl*>	[0..1]	±	C4	95
	ReceivedMarginOrCollateral <*RcvdMrgnOrColl*>	[0..1]	±	C5	95
	ReconciliationFlag <*RcncltnFlg*>	[0..1]	±	C6	96
	ContractModification <*CtrctMod*>	[1..1]	±		97
	SupplementaryData <*SplmtryData*>	[0..*]	±	C7	97
	SupplementaryData <*SplmtryData*>	[0..*]	±	C7	97

11.3 Constraints

C1 ActiveOrHistoricCurrency

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

C2 AnyBIC

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

C3 CurrencyAmount

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

Note: The decimal separator is a dot.

C4 OneElementPresentRule

At least one element must be present.

C5 OneElementPresentRule

At least one element must be present.

C6 OneElementPresentRule

Following Must be True

/ReportType Must be present

Or /BothCounterpartiesReporting Must be present

Or /PairedStatus Must be present

Or /LoanReconciliationStatus Must be present

Or /CollateralReconciliationStatus Must be present

Or /ModificationStatus Must be present

C7 SupplementaryDataRule

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

11.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

11.4.1 TradeData <TradData>

Presence: [1..1]

Definition: Set of information related to trade state reporting.

TradeData <TradData> contains one of the following **TradeData38Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**DataSetAction** *<DataSetActn>*	[1..1]	CodeSet		93
Or}	**State** *<Stat>*	[1..*]			93
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		94
	ReportingDateTime *<RptgDtTm>*	[1..1]	DateTime		94
	EventDate *<EvtDt>*	[1..1]	Date		94
	Counterparty *<CtrPty>*	[1..1]	±		94
	CollateralPortfolioIdentification *<CollPrtflId>*	[1..1]	Text		95
	PostedMarginOrCollateral *<PstdMrgnOrColl>*	[0..1]	±	C4	95
	ReceivedMarginOrCollateral *<RcvdMrgnOrColl>*	[0..1]	±	C5	95
	ReconciliationFlag *<RcncltnFlg>*	[0..1]	±	C6	96
	ContractModification *<CtrctMod>*	[1..1]	±		97
	SupplementaryData *<SplmtryData>*	[0..*]	±	C7	97

11.4.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

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

Datatype: "ReportPeriodActivity1Code" on page 548

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

11.4.1.2 State <Stat>

Presence: [1..*]

Definition: Information concerning the reporting at transaction level.

State <Stat> contains the following **CollateralMarginNew10** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		94
	ReportingDateTime <*RptgDtTm*>	[1..1]	DateTime		94
	EventDate <*EvtDt*>	[1..1]	Date		94
	Counterparty <*CtrPty*>	[1..1]	±		94
	CollateralPortfolioIdentification <*CollPrtflId*>	[1..1]	Text		95
	PostedMarginOrCollateral <*PstdMrgnOrColl*>	[0..1]	±	C4	95
	ReceivedMarginOrCollateral <*RcvdMrgnOrColl*>	[0..1]	±	C5	95
	ReconciliationFlag <*RcncltnFlg*>	[0..1]	±	C6	96
	ContractModification <*CtrctMod*>	[1..1]	±		97
	SupplementaryData <*SplmtryData*>	[0..*]	±	C7	97

11.4.1.2.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice message.

Datatype: "Max140Text" on page 560

11.4.1.2.2 ReportingDateTime <RptgDtTm>

Presence: [1..1]

Definition: Date and time of submission of the report to the trade repository.

Datatype: "ISODateTime" on page 555

11.4.1.2.3 EventDate <EvtDt>

Presence: [1..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place.

Datatype: "ISODate" on page 555

11.4.1.2.4 Counterparty <CtrPty>

Presence: [1..1]

Definition: Set of information specific to counterparties of the reported transaction.

Counterparty <CtrPty> contains the following elements (see "Counterparty39" on page 453 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <*RptgCtrPty*>	[1..1]	±		453
	OtherCounterparty <*OthrCtrPty*>	[1..1]	±		454
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		454
	ReportSubmittingEntity <*RptSubmitgNtty*>	[0..1]	±		454

11.4.1.2.5 CollateralPortfolioIdentification <CollPrtflId>

Presence: [1..1]

Definition: Unique and unambiguous identification of the collateral portfolio.

Datatype: "Max52Text" on page 561

11.4.1.2.6 PostedMarginOrCollateral <PstdMrgnOrColl>

Presence: [0..1]

Definition: Information on posted collateral and margin.

Impacted by: C4 "OneElementPresentRule"

PostedMarginOrCollateral <PstdMrgnOrColl> contains the following elements (see "PostedMarginOrCollateral4" on page 132 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	InitialMarginPosted <*InitlMrgnPstd*>	[0..1]	Amount	C1, C3	132
	VariationMarginPosted <*VartnMrgnPstd*>	[0..1]	Amount	C1, C3	133
	ExcessCollateralPosted <*XcssCollPstd*>	[0..1]	Amount	C1, C3	133

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /InitialMarginPosted Must be present
 Or    /VariationMarginPosted Must be present
 Or    /ExcessCollateralPosted Must be present
```

11.4.1.2.7 ReceivedMarginOrCollateral <RcvdMrgnOrColl>

Presence: [0..1]

Definition: Information on received collateral and margin.

Impacted by: C5 "OneElementPresentRule"

ReceivedMarginOrCollateral <RcvdMrgnOrColl> contains the following elements (see "ReceivedMarginOrCollateral4" on page 150 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	InitialMarginReceived *<InitlMrgnRcvd>*	[0..1]	Amount	C1, C3	151
	VariationMarginReceived *<VartnMrgnRcvd>*	[0..1]	Amount	C1, C3	151
	ExcessCollateralReceived *<XcssCollRcvd>*	[0..1]	Amount	C1, C3	152

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /InitialMarginReceived Must be present
 Or    /VariationMarginReceived Must be present
 Or    /ExcessCollateralReceived Must be present
```

11.4.1.2.8 ReconciliationFlag <RcncltnFlg>

Presence: [0..1]

Definition: List of possible values for TRs reconciliation purposes.

Impacted by: C6 "OneElementPresentRule"

ReconciliationFlag <RcncltnFlg> contains the following elements (see "ReconciliationFlag2" on page 362 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportType *<RptTp>*	[0..1]	CodeSet		363
	BothCounterpartiesReporting *<BothCtrPtiesRptg>*	[0..1]	Indicator		363
	PairedStatus *<PairdSts>*	[0..1]	Indicator		363
	LoanReconciliationStatus *<LnRcncltnSts>*	[0..1]	Indicator		364
	CollateralReconciliationStatus *<CollRcncltnSts>*	[0..1]	Indicator		364
	ModificationStatus *<ModSts>*	[0..1]	Indicator		364

Constraints

- **OneElementPresentRule**

  Following Must be True

  /ReportType Must be present

  Or /BothCounterpartiesReporting Must be present

  Or /PairedStatus Must be present

  Or /LoanReconciliationStatus Must be present

Or /CollateralReconciliationStatus Must be present

Or /ModificationStatus Must be present

11.4.1.2.9 ContractModification <CtrctMod>

Presence: [1..1]

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

ContractModification <CtrctMod> contains the following elements (see "ContractModification3" on page 402 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ActionType <*ActnTp*>	[1..1]	CodeSet		402
	Level <*Lvl*>	[0..1]	CodeSet		403

11.4.1.2.10 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C7 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 299 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		300
	Envelope <*Envlp*>	[1..1]	(External Schema)		300

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.

11.4.2 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C7 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 299 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		300
	Envelope *<Envlp>*	[1..1]	(External Schema)		300

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 auth.086.001.02 SecuritiesFinancingReportingReusedCollateralDataTransactionStateReportV02

12.1 MessageDefinition Functionality

The SecuritiesFinancingReportingReusedCollateralDataTransactionStateReport message is sent by the trade repository (TR) to the authority or made available to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable, containing latest state of the collateral reuse.

Outline

The SecuritiesFinancingReportingReusedCollateralDataTransactionStateReportV02 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. TradeData

Set of information related to reporting trade.

B. SupplementaryData

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

12.2 Structure

Or	MessageElement/BuildingBlock*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesFincgRptgReusdCollDataTxStatRpt>	[1..1]			
	TradeData *<TradData>*	[1..1]			100
{Or	**DataSetAction** *<DataSetActn>*	[1..1]	CodeSet		100
Or}	**State** *<Stat>*	[1..*]	±		101
	SupplementaryData *<SplmtryData>*	[0..*]	±	C6	101

12.3 Constraints

C1 ActiveOrHistoricCurrency

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

C2 AnyBIC

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

C3 **CurrencyAmount**

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

Note: The decimal separator is a dot.

C4 **OneElementPresentRule**

At least one element must be present.

C5 **OneElementPresentRule**

Following Must be True

/ReportType Must be present

Or /BothCounterpartiesReporting Must be present

Or /PairedStatus Must be present

Or /LoanReconciliationStatus Must be present

Or /CollateralReconciliationStatus Must be present

Or /ModificationStatus Must be present

C6 **SupplementaryDataRule**

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

12.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

12.4.1 TradeData <TradData>

Presence: [1..1]

Definition: Set of information related to reporting trade.

TradeData <TradData> contains one of the following **TradeData37Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**DataSetAction** <*DataSetActn*>	[1..1]	CodeSet		100
Or}	**State** <*Stat*>	[1..*]	±		101

12.4.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

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

Datatype: "ReportPeriodActivity1Code" on page 548

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

12.4.1.2 State <Stat>

Presence: [1..*]

Definition: Information concerning the reporting at transaction level.

State <Stat> contains the following elements (see "ReuseDataReportCorrection15" on page 403 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		404
	Counterparty *<CtrPty>*	[1..1]	±		404
	CollateralComponent *<CollCmpnt>*	[0..*]	±	C4	404
	EventDay *<EvtDay>*	[1..1]	Date		405
	ReportingDateTime *<RptgDtTm>*	[1..1]	DateTime		405
	FundingSource *<FndgSrc>*	[0..*]	±		405
	ReconciliationFlag *<RcncltnFlg>*	[0..1]	±	C5	405
	ContractModification *<CtrctMod>*	[1..1]	±		406
	SupplementaryData *<SplmtryData>*	[0..*]	±	C1	406

12.4.2 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C6 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 299 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		300
	Envelope *<Envlp>*	[1..1]	(External Schema)		300

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 auth.094.001.02 SecuritiesFinancingReportingTransactionQueryV02

13.1 MessageDefinition Functionality

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

Outline

The SecuritiesFinancingReportingTransactionQueryV02 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. RequestingAuthority

Set of information identifying the authority that requests the query report.

B. TradeQueryData

Criteria for defining recurrent and ad-hoc queries.

C. SupplementaryData

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

13.2 Structure

Or	MessageElement/BuildingBlock*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesFincgRptgTxQry>	[1..1]			
	RequestingAuthority *<RqstngAuthrty>*	[1..1]	±		104
	TradeQueryData *<TradQryData>*	[1..1]			104
{Or	**AdHocQuery** *<AdHocQry>*	[1..1]			105
	TradeLifeCycleHistory *<TradLifeCyclHstry>*	[1..1]	Indicator		106
	OutstandingTradeIndicator *<OutsdngTradInd>*	[1..1]	Indicator		106
	TradePartyCriteria *<TradPtyCrit>*	[0..1]	±	C6	106
	TradeTypeCriteria *<TradTpCrit>*	[0..1]	±		107
	TimeCriteria *<TmCrit>*	[0..1]	±	C9	107
	OtherCriteria *<OthrCrit>*	[0..1]		C10	108
	ActionType *<ActnTp>*	[0..*]	CodeSet		109
	ExecutionVenue *<ExctnVn>*	[0..1]	±		109
	NatureOfCounterparty *<NtrOfCtrPty>*	[0..*]	CodeSet		110
	CorporateSector *<CorpSctr>*	[0..*]	±	C11	110
Or}	**RecurrentQuery** *<RcrntQry>*	[1..1]	±		110
	SupplementaryData *<SplmtryData>*	[0..*]	±	C12	111

13.3 Constraints

C1 **AnyBIC**

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

C2 **Country**

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

C3 **Frequency1Rule**

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

C4 **Frequency2Rule**

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

C5 Frequency3Rule

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

C6 OneElementPresentRule

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

C7 OneElementPresentRule

At least one of the 3 elements must be present.

C8 OneElementPresentRule

At least one of the 3 elements must be present.

C9 OneElementPresentRule

At least one of the 4 elements must be present.

C10 OneElementPresentRule

At least one of the 4 elements must be present.

C11 OneElementPresentRule

At least one element must be present.

C12 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 RequestingAuthority <RqstngAuthrty>

Presence: [1..1]

Definition: Set of information identifying the authority that requests the query report.

RequestingAuthority <RqstngAuthrty> contains one of the following elements (see "PartyIdentification121Choice" on page 469 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	469
Or	LegalEntityIdentifier <*LglNttyIdr*>	[1..1]	IdentifierSet		469
Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		470
Or}	ProprietaryIdentification <*PrtryId*>	[1..1]	±		470

13.4.2 TradeQueryData <TradQryData>

Presence: [1..1]

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

TradeQueryData <TradQryData> contains one of the following **TradeReportQuery13Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**AdHocQuery** <*AdHocQry*>	[1..1]			105
	TradeLifeCycleHistory <*TradLifeCyclHstry*>	[1..1]	Indicator		106
	OutstandingTradeIndicator <*OutsdngTradInd*>	[1..1]	Indicator		106
	TradePartyCriteria <*TradPtyCrit*>	[0..1]	±	C6	106
	TradeTypeCriteria <*TradTpCrit*>	[0..1]	±		107
	TimeCriteria <*TmCrit*>	[0..1]	±	C9	107
	OtherCriteria <*OthrCrit*>	[0..1]		C10	108
	ActionType <*ActnTp*>	[0..*]	CodeSet		109
	ExecutionVenue <*ExctnVn*>	[0..1]	±		109
	NatureOfCounterparty <*NtrOfCtrPty*>	[0..*]	CodeSet		110
	CorporateSector <*CorpSctr*>	[0..*]	±	C11	110
Or}	**RecurrentQuery** <*RcrntQry*>	[1..1]	±		110

13.4.2.1 AdHocQuery <AdHocQry>

Presence: [1..1]

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

AdHocQuery <AdHocQry> contains the following **TradeQueryCriteria10** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TradeLifeCycleHistory <*TradLifeCyclHstry*>	[1..1]	Indicator		106
	OutstandingTradeIndicator <*OutsdngTradInd*>	[1..1]	Indicator		106
	TradePartyCriteria <*TradPtyCrit*>	[0..1]	±	C6	106
	TradeTypeCriteria <*TradTpCrit*>	[0..1]	±		107
	TimeCriteria <*TmCrit*>	[0..1]	±	C9	107
	OtherCriteria <*OthrCrit*>	[0..1]		C10	108
	ActionType <*ActnTp*>	[0..*]	CodeSet		109
	ExecutionVenue <*ExctnVn*>	[0..1]	±		109
	NatureOfCounterparty <*NtrOfCtrPty*>	[0..*]	CodeSet		110
	CorporateSector <*CorpSctr*>	[0..*]	±	C11	110

13.4.2.1.1 TradeLifeCycleHistory <TradLifeCyclHstry>

Presence: [1..1]

Definition: Indicates whether the response must include all reports submitted for a trade (true) or only the current state of the trade (false).

Usage:

If false is selected, the reporting timestamp element must be absent.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 557):

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

13.4.2.1.2 OutstandingTradeIndicator <OutsdngTradInd>

Presence: [1..1]

Definition: Indicates whether the response must include all trades (false) or only the outstanding trades (true).

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 557):

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

13.4.2.1.3 TradePartyCriteria <TradPtyCrit>

Presence: [0..1]

Definition: Query criteria related to counterparties.

Impacted by: C6 "OneElementPresentRule"

TradePartyCriteria <TradPtyCrit> contains the following elements (see "TradePartyQueryCriteria5" on page 356 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Operator *<Oprtr>*	[1..1]	CodeSet		356
	ReportingCounterparty *<RptgCtrPty>*	[0..1]	±	C7	357
	ReportingCounterpartyBranch *<RptgCtrPtyBrnch>*	[0..1]	±	C8	357
	OtherCounterparty *<OthrCtrPty>*	[0..1]	±	C7	358
	OtherCounterpartyBranch *<OthrCtrPtyBrnch>*	[0..1]	±	C8	358
	Beneficiary *<Bnfcry>*	[0..1]	±	C7	359
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±	C7	360
	Broker *<Brkr>*	[0..1]	±	C7	360
	CCP *<CCP>*	[0..1]	±	C7	361
	AgentLender *<AgtLndr>*	[0..1]	±	C7	361
	TripartyAgent *<TrptyAgt>*	[0..1]	±	C7	362

Constraints

- **OneElementPresentRule**

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

13.4.2.1.4 TradeTypeCriteria <TradTpCrit>

Presence: [0..1]

Definition: Query criteria related to transaction types.

TradeTypeCriteria <TradTpCrit> contains the following elements (see "TradeTypeQueryCriteria2" on page 345 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Operator *<Oprtr>*	[1..1]	CodeSet		345
	SecuritiesFinancingTransactionType *<SctiesFincgTxTp>*	[0..*]	CodeSet		345
	CollateralComponentType *<CollCmpntTp>*	[0..*]	CodeSet		346

13.4.2.1.5 TimeCriteria <TmCrit>

Presence: [0..1]

Definition: Query criteria related to time values.

Impacted by: C9 "OneElementPresentRule"

TimeCriteria <TmCrit> contains the following elements (see "TradeDateTimeQueryCriteria2" on page 444 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportingDateTime *<RptgDtTm>*	[0..1]	±		444
	ExecutionDateTime *<ExctnDtTm>*	[0..1]	±		444
	MaturityDate *<MtrtyDt>*	[0..1]			445
{Or	Range *<Rg>*	[1..1]			445
	FromDate *<FrDt>*	[0..1]	Date		445
	ToDate *<ToDt>*	[1..1]	Date		445
Or}	NotReported *<NotRptd>*	[1..1]	CodeSet		445
	TerminationDate *<TermntnDt>*	[0..1]			446
{Or	Range *<Rg>*	[1..1]			446
	FromDate *<FrDt>*	[0..1]	Date		446
	ToDate *<ToDt>*	[1..1]	Date		446
Or}	NotReported *<NotRptd>*	[1..1]	CodeSet		446

Constraints

- **OneElementPresentRule**

  At least one of the 4 elements must be present.

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

13.4.2.1.6 OtherCriteria <OthrCrit>

Presence: [0..1]

Definition: Query criteria related to other fields.

Impacted by: C10 "OneElementPresentRule"

OtherCriteria <OthrCrit> contains the following **TradeAdditionalQueryCriteria7** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ActionType *<ActnTp>*	[0..*]	CodeSet		109
	ExecutionVenue *<ExctnVn>*	[0..1]	±		109
	NatureOfCounterparty *<NtrOfCtrPty>*	[0..*]	CodeSet		110
	CorporateSector *<CorpSctr>*	[0..*]	±	C11	110

Constraints

- **OneElementPresentRule**

  At least one of the 4 elements must be present.

```
Following Must be True
    /ActionType[*] Must be present
 Or    /ExecutionVenue Must be present
 Or    /NatureOfCounterparty[*] Must be present
 Or    /CorporateSector[*] Must be present
```

13.4.2.1.6.1 ActionType <ActnTp>

Presence: [0..*]

Definition: Action types allowed as query criteria.

Datatype: "TransactionOperationType6Code" on page 550

CodeName	Name	Definition
REUU	CollateralReuseUpdate	Update in the reuse of collateral, the reinvestment of cash or the margin lending funding sources.
COLU	CollateralUpdate	Update of a contract collateral.
CORR	Correction	Transaction corrects errors in a previously sent transaction.
ETRM	EarlyTermination	Transaction is an early termination.
VALU	ValuationUpdate	Update of a contract valuation or collateral.
POSC	PositionComponent	Contract to be reported as a new trade and included in a separate position report on the same day.
NEWT	NewTransaction	Transaction is a new transaction.
MODI	Modification	Transaction modifies in a previously sent transaction.
MARU	MarginUpdate	Specifies a dedicated report to provide changes in initial and variation margin that a reporting counterparty posts with regards to CCP-cleared SFTs.
EROR	Error	Cancellation of a wrongly submitted entire report in case the contract never came into existence or was not subject to regulatory reporting requirements but was reported to a regulatory authority by mistake, in which case, it will be identified as 'error'.

13.4.2.1.6.2 ExecutionVenue <ExctnVn>

Presence: [0..1]

Definition: Indicates the execution venue of the reported transaction.

ExecutionVenue <ExctnVn> contains one of the following elements (see "SecuritiesTradeVenueCriteria1Choice" on page 299 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	MIC *<MIC>*	[1..*]	IdentifierSet		299
Or}	AnyMIC *<AnyMIC>*	[1..1]	CodeSet		299

13.4.2.1.6.3 NatureOfCounterparty <NtrOfCtrPty>

Presence: [0..*]

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

Datatype: "PartyNatureType1Code" on page 546

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

13.4.2.1.6.4 CorporateSector <CorpSctr>

Presence: [0..*]

Definition: Specifies the corporate sector of the reporting counterparty.

Impacted by: C11 "OneElementPresentRule"

CorporateSector <CorpSctr> contains the following elements (see "CorporateSectorCriteria5" on page 409 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	FinancialInstitutionSector *<FISctr>*	[0..*]	CodeSet		409
	NonFinancialInstitutionSector *<NFISctr>*	[0..*]	IdentifierSet		410
	NotReported *<NotRptd>*	[0..1]	CodeSet		410

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /FinancialInstitutionSector[*] Must be present
 Or    /NonFinancialInstitutionSector[*] Must be present
 Or    /NotReported Must be present
```

13.4.2.2 RecurrentQuery <RcrntQry>

Presence: [1..1]

Definition: Query criteria specifically applied to recurrent queries.

RecurrentQuery <RcrntQry> contains the following elements (see "TradeRecurrentQuery5" on page 418 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	QueryType <*QryTp*>	[1..1]	Text		418
	Frequency <*Frqcy*>	[1..1]	±	C3, C4, C5	418
	ValidUntil <*VldUntil*>	[1..1]	Date		419

13.4.3 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C12 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 299 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		300
	Envelope <*Envlp*>	[1..1]	(External Schema)		300

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 auth.105.001.01 SecuritiesFinancingReportingPositionSetReportV01

14.1 MessageDefinition Functionality

The SecuritiesFinancingReportingPositionSetReport message is sent by the trade repositories to the supervisory authority system, to report aggregated exposures between a pair of counterparties (except reuse report).

Outline

The SecuritiesFinancingReportingPositionSetReportV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. AggregatedPositions

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

B. SupplementaryData

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

14.2 Structure

Or	MessageElement/BuildingBlock***<XML Tag>***	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesFincgRptgPosSetRpt>	[1..1]			
	AggregatedPositions *<AggtdPoss>*	[1..1]			116
{Or	**DataSetAction** *<DataSetActn>*	[1..1]	CodeSet		116
Or}	**Report** *<Rpt>*	[1..1]		C6	117
	ReferenceDate *<RefDt>*	[1..1]	Date		117
	GeneralInformation *<GnlInf>*	[0..*]	±		117
	Loan *<Ln>*	[0..*]	±		118
	Collateral *<Coll>*	[0..*]	±		118
	Margin *<Mrgn>*	[0..*]	±		118
	Reuse *<Reuse>*	[0..*]	±		118
	SupplementaryData *<SplmtryData>*	[0..*]	±	C28	119

14.3 Constraints

C1 ActiveOrHistoricCurrency

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

C2 AnyBIC

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

C3 Country

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

C4 CurrencyAmount

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

Note: The decimal separator is a dot.

C5 NumberRule

If Number is negative, then Sign must be present.

C6 OneElementPresentRule

At least one element must be present.

C7 OneElementPresentRule

At least one element must be present.

C8 OneElementPresentRule

At least one element must be present.

C9 OneElementPresentRule

At least one element must be present.

C10 OneElementPresentRule

Following Must be True

/ContractType Must be present

Or /Cleared Must be present

Or /PortfolioCode Must be present

Or /TradingVenue Must be present

Or /MasterAgreementType Must be present

Or /MaturityDate Must be present

Or /GeneralCollateral Must be present

Or /Term Must be present

Or /Rates Must be present

Or /ValueDateAmount Must be present

Or /PriceCurrency Must be present

Or /Security Must be present

Or /OutstandingMarginLoanAmount Must be present

Or /PrincipalAmountCurrency Must be present

C11 OneElementPresentRule

At least one element must be present.

C12 OneElementPresentRule

At least one of the 2 elements must be present.

C13 OneElementPresentRule

Following Must be True

/NetExposureCollateralisationIndicator Must be present

Or /ComponentType Must be present

Or /CashCollateralCurrency Must be present

Or /PriceCurrency Must be present

Or /Quality Must be present

Or /Maturity Must be present

Or /IssuerJurisdiction Must be present

Or /Type Must be present

Or /TradeRepository Must be present

Or /ReconciliationFlag Must be present

Or /ReinvestedCash Must be present

C14 OneElementPresentRule

Following Must be True

/ReportType Must be present

Or /BothCounterpartiesReporting Must be present

Or /PairedStatus Must be present

Or /LoanReconciliationStatus Must be present

Or /CollateralReconciliationStatus Must be present

Or /ModificationStatus Must be present

C15 **OneElementPresentRule**

At least one element must be present.

C16 **OneElementPresentRule**

Following Must be True

/PrincipalAmount Must be present

Or /LoanValue Must be present

Or /MarketValue Must be present

Or /OutstandingMarginLoanAmount Must be present

Or /ShortMarketValueAmount Must be present

Or /MarginLoan Must be present

Or /CashCollateralAmount Must be present

Or /CollateralMarketValue Must be present

C17 **OneElementPresentRule**

At least one element must be present.

C18 **OneElementPresentRule**

At least one element must be present.

C19 **OneElementPresentRule**

At least one element must be present.

C20 **OneElementPresentRule**

At least one element must be present.

C21 **OneElementPresentRule**

At least one element must be present.

C22 **OneElementPresentRule**

At least one element must be present.

C23 **OneElementPresentRule**

At least one element must be present.

C24 **OneElementPresentRule**

At least one element must be present.

C25 **OneElementPresentRule**

At least one element must be present.

C26 **OneElementPresentRule**

At least one element must be present.

C27 **OneElementPresentRule**

At least one element must be present.

C28 **SupplementaryDataRule**

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

14.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

14.4.1 AggregatedPositions <AggtdPoss>

Presence: [1..1]

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

AggregatedPositions <AggtdPoss> contains one of the following **PositionSetReport3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**DataSetAction** *<DataSetActn>*	[1..1]	CodeSet		116
Or}	**Report** *<Rpt>*	[1..1]		C6	117
	ReferenceDate *<RefDt>*	[1..1]	Date		117
	GeneralInformation *<GnlInf>*	[0..*]	±		117
	Loan *<Ln>*	[0..*]	±		118
	Collateral *<Coll>*	[0..*]	±		118
	Margin *<Mrgn>*	[0..*]	±		118
	Reuse *<Reuse>*	[0..*]	±		118

14.4.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

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

Datatype: "ReportPeriodActivity1Code" on page 548

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

14.4.1.2 Report <Rpt>

Presence: [1..1]

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

Impacted by: C6 "OneElementPresentRule"

Report <Rpt> contains the following **NamedPosition3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReferenceDate *<RefDt>*	[1..1]	Date		117
	GeneralInformation *<GnlInf>*	[0..*]	±		117
	Loan *<Ln>*	[0..*]	±		118
	Collateral *<Coll>*	[0..*]	±		118
	Margin *<Mrgn>*	[0..*]	±		118
	Reuse *<Reuse>*	[0..*]	±		118

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /GeneralInformation[*] Must be present
 Or    /Loan[*] Must be present
 Or    /Collateral[*] Must be present
 Or    /Margin[*] Must be present
 Or    /Reuse[*] Must be present
```

14.4.1.2.1 ReferenceDate <RefDt>

Presence: [1..1]

Definition: Reference date for statistics collection.

Datatype: "ISODate" on page 555

14.4.1.2.2 GeneralInformation <GnlInf>

Presence: [0..*]

Definition: Report containing aggregation of loan and collateral exposures between counterparties by Securities Financing Transaction type, for a limited number of fields.

GeneralInformation <GnlInf> contains the following elements (see "PositionSet16" on page 320 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Dimensions *<Dmnsns>*	[1..1]	±	C7	320
	Metrics *<Mtrcs>*	[1..1]	±		321

14.4.1.2.3 Loan <Ln>

Presence: [0..*]

Definition: Aggregation of data for all transactions pertaining to the loan side, by Securities Financing Transaction type.

Loan <Ln> contains the following elements (see "PositionSet17" on page 303 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Dimensions <*Dmnsns*>	[1..1]	±	C7	303
	Metrics <*Mtrcs*>	[1..1]	±		304

14.4.1.2.4 Collateral <Coll>

Presence: [0..*]

Definition: Aggregation of data for all submissions pertaining to the collateral side, by Securities Financing Transaction type.

Collateral <Coll> contains the following elements (see "PositionSet18" on page 302 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Dimensions <*Dmnsns*>	[1..1]	±	C7	302
	Metrics <*Mtrcs*>	[1..1]	±	C20	303

14.4.1.2.5 Margin <Mrgn>

Presence: [0..*]

Definition: Aggregation of data related to margin reported for cleared Securities Financing Transactions at the level of each pair of entities and portfolio code.

Margin <Mrgn> contains the following elements (see "PositionSet20" on page 300 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Dimensions <*Dmnsns*>	[1..1]	±	C23	300
	Metrics <*Mtrcs*>	[1..1]	±		301

14.4.1.2.6 Reuse <Reuse>

Presence: [0..*]

Definition: Aggregation of data on collateral reuse transactions, at entity level.

Reuse <Reuse> contains the following elements (see "PositionSet19" on page 301 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Dimensions <*Dmnsns*>	[1..1]	±	C26	301
	Metrics <*Mtrcs*>	[1..1]	±	C27	302

14.4.2 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C28 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 299 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		300
	Envelope *<Envlp>*	[1..1]	(External Schema)		300

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 Message Items Types

15.1 MessageComponents

15.1.1 Agreement

15.1.1.1 MasterAgreement7

Definition: Information related to a master agreement.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]			120
{Or	Type <*Tp*>	[1..1]	CodeSet		120
Or}	Proprietary <*Prtry*>	[1..1]	Text		120
	Version <*Vrsn*>	[0..1]	Text		120
	OtherMasterAgreementDetails <*OthrMstrAgrmtDtls*>	[0..1]	Text		121

15.1.1.1.1 Type <Tp>

Presence: [1..1]

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

Type <Tp> contains one of the following **AgreementType2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Type <*Tp*>	[1..1]	CodeSet		120
Or}	Proprietary <*Prtry*>	[1..1]	Text		120

15.1.1.1.1.1 Type <Tp>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: "ExternalAgreementType1Code" on page 539

15.1.1.1.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max50Text" on page 561

15.1.1.1.2 Version <Vrsn>

Presence: [0..1]

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

Datatype: "Max50Text" on page 561

15.1.1.1.3 OtherMasterAgreementDetails <OthrMstrAgrmtDtls>

Presence: [0..1]

Definition: Additional information specifying the other type of the master agreement.

Datatype: "Max350Text" on page 561

15.1.2 Amount

15.1.2.1 AmountAndDirection53

Definition: Amount of money expressed with an optional currency code and debit/credit indicator.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C3	121
	Sign <*Sgn*>	[0..1]	Indicator		121

15.1.2.1.1 Amount <Amt>

Presence: [1..1]

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

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 521

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.

15.1.2.1.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 557):

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

15.1.2.2 ReinvestedCashTypeAndAmount2

Definition: Provides details on the type and amount of the cash reinvestment in a given currency.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]	CodeSet		122
	ReinvestedCashCurrency <*RinvstdCshCcy*>	[1..1]	CodeSet	C1	122

15.1.2.2.1 Type <Tp>

Presence: [1..1]

Definition: Provides details on the type of the cash reinvestment in a given currency.

Datatype: "ReinvestmentType1Code" on page 547

CodeName	Name	Definition
OTHR	Other	Other type of reinvestment.
OCMP	OtherCommingledPool	Reinvestment type is a pool of commingled assets.
MMFT	RegisteredMoneyMarketFund	Reinvestment type is registered money market fund that is a public debt constant net asset value money market fund, low volatility net asset value money market fund or variable net asset value money market fund.
REPM	RepurchaseAgreementMarket	Reinvestment type is market where repurchase agreements are traded.
SDPU	SecuritiesDirectPurchase	Reinvestment type is direct purchase of securities.

15.1.2.2.2 ReinvestedCashCurrency <RinvstdCshCcy>

Presence: [1..1]

Definition: Medium of exchange of currency.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 521

Constraints

- **ActiveOrHistoricCurrency**

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

15.1.2.3 AmountHaircutMargin1

Definition: Information on the cash amount and haircut or margin.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	±		123
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		123

15.1.2.3.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of funds provided as collateral for borrowing the securities or commodities.

Amount <Amt> contains the following elements (see "AmountAndDirection53" on page 121 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C3	121
	Sign <*Sgn*>	[0..1]	Indicator		121

15.1.2.3.2 HaircutOrMargin <HrcutOrMrgn>

Presence: [0..1]

Definition: Collateral haircut, a risk control measure applied to underlying collateral whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

In the case of margin lending, collateral haircut or margin requirement, a risk control measure applied to the entire collateral portfolio whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

Only actual values, as opposed to estimated or default values are to be reported for this attribute.

Datatype: "PercentageRate" on page 559

15.1.2.4 ReinvestedCashTypeAndAmount1

Definition: Provides details on the type and amount of the cash reinvestment in a given currency.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]	CodeSet		123
	ReinvestedCashAmount <*RinvstdCshAmt*>	[1..1]	Amount	C1, C3	124

15.1.2.4.1 Type <Tp>

Presence: [1..1]

Definition: Provides details on the type of the cash reinvestment in a given currency.

Datatype: "ReinvestmentType1Code" on page 547

CodeName	Name	Definition
OTHR	Other	Other type of reinvestment.
OCMP	OtherCommingledPool	Reinvestment type is a pool of commingled assets.
MMFT	RegisteredMoneyMarketFund	Reinvestment type is registered money market fund that is a public debt constant net asset value money market fund, low volatility net asset value money market fund or variable net asset value money market fund.
REPM	RepurchaseAgreementMarket	Reinvestment type is market where repurchase agreements are traded.
SDPU	SecuritiesDirectPurchase	Reinvestment type is direct purchase of securities.

15.1.2.4.2 ReinvestedCashAmount <RinvstdCshAmt>

Presence: [1..1]

Definition: Provides details on the amount of the cash reinvestment in a given currency.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 521

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.

15.1.3 Asset

15.1.3.1 AssetClassCommodity5Choice

Definition: Choice to define commodity specific attributes of a derivative.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <*Agrcltrl*>	[1..1]	±		125
Or	Energy <*Nrgy*>	[1..1]	±		126
Or	Environmental <*Envttl*>	[1..1]	±		126
Or	Fertilizer <*Frtlzr*>	[1..1]	±		126
Or	Freight <*Frght*>	[1..1]	±		127
Or	IndustrialProduct <*IndstrlPdct*>	[1..1]	±		127
Or	Metal <*Metl*>	[1..1]	±		127
Or	OtherC10 <*OthrC10*>	[1..1]	±		128
Or	Paper <*Ppr*>	[1..1]	±		128
Or	Polypropylene <*Plprpln*>	[1..1]	±		129
Or	Inflation <*Infltn*>	[1..1]	±		129
Or	MultiCommodityExotic <*MultiCmmdtyExtc*>	[1..1]	±		130
Or	OfficialEconomicStatistics <*OffclEcnmcSttstcs*>	[1..1]	±		130
Or}	Other <*Othr*>	[1..1]	±		130

15.1.3.1.1 Agricultural <Agrcltrl>

Presence: [1..1]

Definition: Agricultural commodities.

Agricultural <Agrcltrl> contains one of the following elements (see "AssetClassCommodityAgricultural5Choice" on page 198 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	GrainOilSeed <*GrnOilSeed*>	[1..1]	±		199
Or	Soft <*Soft*>	[1..1]	±		199
Or	Potato <*Ptt*>	[1..1]	±		199
Or	OliveOil <*OlvOil*>	[1..1]	±		200
Or	Dairy <*Dairy*>	[1..1]	±		200
Or	Forestry <*Frstry*>	[1..1]	±		200
Or	Seafood <*Sfd*>	[1..1]	±		200
Or	LiveStock <*LiveStock*>	[1..1]	±		201
Or	Grain <*Grn*>	[1..1]	±		201
Or}	Other <*Othr*>	[1..1]	±		201

15.1.3.1.2 Energy <Nrgy>

Presence: [1..1]

Definition: Energy commodities.

Energy <Nrgy> contains one of the following elements (see "AssetClassCommodityEnergy2Choice" on page 196 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Electricity *<Elctrcty>*	[1..1]	±		196
Or	NaturalGas *<NtrlGas>*	[1..1]	±		196
Or	Oil *<Oil>*	[1..1]	±		197
Or	Coal *<Coal>*	[1..1]	±		197
Or	InterEnergy *<IntrNrgy>*	[1..1]	±		197
Or	RenewableEnergy *<RnwblNrgy>*	[1..1]	±		197
Or	LightEnd *<LghtEnd>*	[1..1]	±		198
Or	Distillates *<Dstllts>*	[1..1]	±		198
Or}	Other *<Othr>*	[1..1]	±		198

15.1.3.1.3 Environmental <Envttl>

Presence: [1..1]

Definition: Environmental commodities.

Environmental <Envttl> contains one of the following elements (see "AssetClassCommodityEnvironmental2Choice" on page 195 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Emissions *<Emssns>*	[1..1]	±		195
Or	Weather *<Wthr>*	[1..1]	±		195
Or	CarbonRelated *<CrbnRltd>*	[1..1]	±		195
Or}	Other *<Othr>*	[1..1]	±		196

15.1.3.1.4 Fertilizer <Frtlzr>

Presence: [1..1]

Definition: Fertilizer commodities.

Fertilizer <Frtlzr> contains one of the following elements (see "AssetClassCommodityFertilizer3Choice" on page 192 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Ammonia <*Ammn*>	[1..1]	±		193
Or	DiammoniumPhosphate <*DmmnmPhspht*>	[1..1]	±		193
Or	Potash <*Ptsh*>	[1..1]	±		193
Or	Sulphur <*Slphr*>	[1..1]	±		194
Or	Urea <*Urea*>	[1..1]	±		194
Or	UreaAndAmmoniumNitrate <*UreaAndAmmnmNtrt*>	[1..1]	±		194
Or}	Other <*Othr*>	[1..1]	±		194

15.1.3.1.5 Freight <Frght>

Presence: [1..1]

Definition: Freight commodities.

Freight <Frght> contains one of the following elements (see "AssetClassCommodityFreight3Choice" on page 191 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Dry <*Dry*>	[1..1]	±		191
Or	Wet <*Wet*>	[1..1]	±		192
Or	ContainerShip <*CntnrShip*>	[1..1]	±		192
Or}	Other <*Othr*>	[1..1]	±		192

15.1.3.1.6 IndustrialProduct <IndstrlPdct>

Presence: [1..1]

Definition: Industrial Product commodities.

IndustrialProduct <IndstrlPdct> contains one of the following elements (see "AssetClassCommodityIndustrialProduct1Choice" on page 190 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Construction <*Cnstrctn*>	[1..1]	±		191
Or}	Manufacturing <*Manfctg*>	[1..1]	±		191

15.1.3.1.7 Metal <Metl>

Presence: [1..1]

Definition: Metal commodities.

Metal <Metl> contains one of the following elements (see "AssetClassCommodityMetal1Choice" on page 187 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NonPrecious <*NonPrcs*>	[1..1]			188
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		188
	SubProduct <*SubPdct*>	[1..1]	CodeSet		188
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		188
Or}	Precious <*Prcs*>	[1..1]			189
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		189
	SubProduct <*SubPdct*>	[1..1]	CodeSet		190
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		190

15.1.3.1.8 OtherC10 <OthrC10>

Presence: [1..1]

Definition: Other C10 commodities.

OtherC10 <OthrC10> contains one of the following elements (see "AssetClassCommodityOtherC102Choice" on page 184 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Deliverable <*Dlvrbl*>	[1..1]			185
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		185
	SubProduct <*SubPdct*>	[0..1]	CodeSet		185
Or}	NonDeliverable <*NonDlvrbl*>	[1..1]			185
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		186
	SubProduct <*SubPdct*>	[0..1]	CodeSet		186

15.1.3.1.9 Paper <Ppr>

Presence: [1..1]

Definition: Paper commodities.

Paper <Ppr> contains one of the following elements (see "AssetClassCommodityPaper3Choice" on page 181 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	ContainerBoard <*CntnrBrd*>	[1..1]			181
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		181
	SubProduct <*SubPdct*>	[0..1]	CodeSet		182
Or	Newsprint <*Nwsprnt*>	[1..1]			182
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		182
	SubProduct <*SubPdct*>	[0..1]	CodeSet		182
Or	Pulp <*Pulp*>	[1..1]			182
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		183
	SubProduct <*SubPdct*>	[0..1]	CodeSet		183
Or	RecoveredPaper <*RcvrdPpr*>	[1..1]			183
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		183
	SubProduct <*SubPdct*>	[0..1]	CodeSet		184
Or}	Other <*Othr*>	[1..1]			184
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		184
	SubProduct <*SubPdct*>	[0..1]	CodeSet		184

15.1.3.1.10 Polypropylene <Plprpln>

Presence: [1..1]

Definition: Polypropylene commodities.

Polypropylene <Plprpln> contains one of the following elements (see "AssetClassCommodityPolypropylene3Choice" on page 179 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Plastic <*Plstc*>	[1..1]			179
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		180
	SubProduct <*SubPdct*>	[0..1]	CodeSet		180
Or}	Other <*Othr*>	[1..1]			180
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		180
	SubProduct <*SubPdct*>	[1..1]	CodeSet		180

15.1.3.1.11 Inflation <Infltn>

Presence: [1..1]

Definition: Inflation commodities.

Inflation <Inflt n> contains the following elements (see "AssetClassCommodityInflation1" on page 190 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		190

15.1.3.1.12 MultiCommodityExotic <MultiCmmdtyExtc>

Presence: [1..1]

Definition: Multi Commodity Exotic

MultiCommodityExotic <MultiCmmdtyExtc> contains the following elements (see "AssetClassCommodityMultiCommodityExotic1" on page 187 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		187

15.1.3.1.13 OfficialEconomicStatistics <OffclEcnmcSttstcs>

Presence: [1..1]

Definition: Official Economic Statistics commodities.

OfficialEconomicStatistics <OffclEcnmcSttstcs> contains the following elements (see "AssetClassCommodityOfficialEconomicStatistics1" on page 186 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		187

15.1.3.1.14 Other <Othr>

Presence: [1..1]

Definition: Other commodities.

Other <Othr> contains the following elements (see "AssetClassCommodityOther1" on page 186 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		186

15.1.4 Cash

15.1.4.1 CashReuseData1

Definition: Provides details on the type and amount of the cash reinvestment in a given currency and on the cash reinvestment rate.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReinvestedCash <*RinvstdCsh*>	[1..*]	±		131
	CashReinvestmentRate <*CshRinvstmtRate*>	[1..1]	Rate		131

15.1.4.1.1 ReinvestedCash <RinvstdCsh>

Presence: [1..*]

Definition: Provides details on the type and amount of the cash reinvestment in a given currency.

ReinvestedCash <RinvstdCsh> contains the following elements (see "ReinvestedCashTypeAndAmount1" on page 123 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]	CodeSet		123
	ReinvestedCashAmount <*RinvstdCshAmt*>	[1..1]	Amount	C1, C3	124

15.1.4.1.2 CashReinvestmentRate <CshRinvstmtRate>

Presence: [1..1]

Definition: Average interest rate received on cash collateral reinvestment by the lender for reinvestment of cash collateral.

Datatype: "PercentageRate" on page 559

15.1.5 Clearing System Member Identification

15.1.5.1 Cleared4Choice

Definition: Information for the first side of the transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Cleared <*Clrd*>	[1..1]	CodeSet		131
Or}	NonCleared <*NonClrd*>	[1..1]	CodeSet		131

15.1.5.1.1 Cleared <Clrd>

Presence: [1..1]

Definition: Indicates that the contract has been cleared.

Datatype: "NoReasonCode" on page 545

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

15.1.5.1.2 NonCleared <NonClrd>

Presence: [1..1]

Definition: Specifies that the contract has not been cleared.

Datatype: "NoReasonCode" on page 545

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

15.1.6 Collateral

15.1.6.1 PostedMarginOrCollateral4

Definition: Information on the posted margin or collateral of the transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	InitialMarginPosted <*InitlMrgnPstd*>	[0..1]	Amount	C1, C3	132
	VariationMarginPosted <*VartnMrgnPstd*>	[0..1]	Amount	C1, C3	133
	ExcessCollateralPosted <*XcssCollPstd*>	[0..1]	Amount	C1, C3	133

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /InitialMarginPosted Must be present
 Or    /VariationMarginPosted Must be present
 Or    /ExcessCollateralPosted Must be present
```

15.1.6.1.1 InitialMarginPosted <InitlMrgnPstd>

Presence: [0..1]

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

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

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 521

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.

15.1.6.1.2 VariationMarginPosted <VartnMrgnPstd>

Presence: [0..1]

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

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

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 521

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.

15.1.6.1.3 ExcessCollateralPosted <XcssCollPstd>

Presence: [0..1]

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

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 521

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.

15.1.6.2 CollateralData33

Definition: Provides the details of the collateral used in the transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	NetExposureCollateralisationIndicator <*NetXpsrCollstnInd*>	[0..1]	Indicator		134
	ComponentType <*CmpntTp*>	[0..1]	CodeSet		135
	CashCollateralCurrency <*CshCollCcy*>	[0..1]	CodeSet	C1	135
	PriceCurrency <*PricCcy*>	[0..1]	CodeSet	C1	136
	Quality <*Qlty*>	[0..1]	CodeSet		136
	Maturity <*Mtrty*>	[0..1]	±		136
	IssuerJurisdiction <*IssrJursdctn*>	[0..1]	±		136
	Type <*Tp*>	[0..1]	±		137
	TradeRepository <*TradRpstry*>	[0..1]	±		137
	ReconciliationFlag <*RcncltnFlg*>	[0..1]	±	C5	137
	ReinvestedCash <*RinvstdCsh*>	[0..1]	±		138

Constraints

- **OneElementPresentRule**

  Following Must be True

  /NetExposureCollateralisationIndicator Must be present

  Or /ComponentType Must be present

  Or /CashCollateralCurrency Must be present

  Or /PriceCurrency Must be present

  Or /Quality Must be present

  Or /Maturity Must be present

  Or /IssuerJurisdiction Must be present

  Or /Type Must be present

  Or /TradeRepository Must be present

  Or /ReconciliationFlag Must be present

  Or /ReinvestedCash Must be present

15.1.6.2.1 NetExposureCollateralisationIndicator <NetXpsrCollstnInd>

Presence: [0..1]

Definition: Indicates whether the collateral has been provided for a net exposure, rather than for a single transaction.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 557):

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

15.1.6.2.2 ComponentType <CmpntTp>

Presence: [0..1]

Definition: Indication of the type of collateral component.

Datatype: "CollateralType6Code" on page 538

CodeName	Name	Definition
GBBK	BankGuarantee	Collateral type is a bank guarantee.
BOND	Bond	Collateral type is bonds.
CASH	Cash	Collateral type is cash.
COMM	Commodity	Collateral type is commodities.
INSU	Insurance	Collateral type is an insurance contract.
LCRE	LetterOfCredit	Instrument issued by a bank substituting its name and credit standing for that of its customer. A letter of credit is a written undertaking of the bank, issued for the account of a customer (the applicant), to honour a demand for payment, upon the beneficiary's compliance with the terms and conditions set forth in the undertaking.
OTHR	Other	Other assets that could be used as collateral.
PHYS	PhysicalEntities	Collateral type are physical entities, for example, airplanes for debt issued by the airline industry.
SECU	Securities	Collateral type is securities.
STCF	StockCertificate	Collateral type is stock certificates.

15.1.6.2.3 CashCollateralCurrency <CshCollCcy>

Presence: [0..1]

Definition: Currency of unit of cash collateral component.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 521

Constraints

- **ActiveOrHistoricCurrency**

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

15.1.6.2.4 PriceCurrency <PricCcy>

Presence: [0..1]

Definition: Currency of price of unit of collateral component.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 521

Constraints

- **ActiveOrHistoricCurrency**

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

15.1.6.2.5 Quality <Qlty>

Presence: [0..1]

Definition: Code that classifies the risk of the security.

Datatype: "CollateralQualityType1Code" on page 538

CodeName	Name	Definition
INVG	InvestmentGrade	Security that is classified as investment grade according to external ratings.
NIVG	NonInvestmentGrade	Security with a rating different than investment grade.
NOTR	NotRated	Security without a rating assigned.
NOAP	NonApplicable	Collateral quality type is not applicable.

15.1.6.2.6 Maturity <Mtrty>

Presence: [0..1]

Definition: Maturity of the security.

Maturity <Mtrty> contains one of the following elements (see "ContractTerm6Choice" on page 416 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Open <*Opn*>	[1..1]	Indicator		416
Or}	Fixed <*Fxd*>	[1..1]	±		416

15.1.6.2.7 IssuerJurisdiction <IssrJursdctn>

Presence: [0..1]

Definition: Jurisdiction of the issuer of the security used as collateral.

IssuerJurisdiction <IssrJursdctn> contains one of the following elements (see "IssuerJurisdiction1Choice" on page 326 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	CountryCode *<CtryCd>*	[1..1]	CodeSet	C3	326
Or}	Other *<Othr>*	[1..1]	Text		327

15.1.6.2.8 Type <Tp>

Presence: [0..1]

Definition: Classification of the type of the security.

Type <Tp> contains one of the following elements (see "SecuritiesLendingType3Choice" on page 434 for details)

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

15.1.6.2.9 TradeRepository <TradRpstry>

Presence: [0..1]

Definition: Trade Repository to which the other counterparty reported.

TradeRepository <TradRpstry> contains one of the following elements (see "OrganisationIdentification15Choice" on page 449 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		449
Or	Other *<Othr>*	[1..1]	±		449
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	449

15.1.6.2.10 ReconciliationFlag <RcncltnFlg>

Presence: [0..1]

Definition: List of possible values for TRs reconciliation purposes.

Impacted by: C5 "OneElementPresentRule"

ReconciliationFlag <RcncltnFlg> contains the following elements (see "ReconciliationFlag2" on page 362 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportType *<RptTp>*	[0..1]	CodeSet		363
	BothCounterpartiesReporting *<BothCtrPtiesRptg>*	[0..1]	Indicator		363
	PairedStatus *<PairdSts>*	[0..1]	Indicator		363
	LoanReconciliationStatus *<LnRcncltnSts>*	[0..1]	Indicator		364
	CollateralReconciliationStatus *<CollRcncltnSts>*	[0..1]	Indicator		364
	ModificationStatus *<ModSts>*	[0..1]	Indicator		364

Constraints

- **OneElementPresentRule**

  Following Must be True

  /ReportType Must be present

  Or /BothCounterpartiesReporting Must be present

  Or /PairedStatus Must be present

  Or /LoanReconciliationStatus Must be present

  Or /CollateralReconciliationStatus Must be present

  Or /ModificationStatus Must be present

15.1.6.2.11 ReinvestedCash <RinvstdCsh>

Presence: [0..1]

Definition: Provides details on the type and amount of the cash reinvestment in a given currency.

ReinvestedCash <RinvstdCsh> contains the following elements (see "ReinvestedCashTypeAndAmount2" on page 122 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Type *<Tp>*	[1..1]	CodeSet		122
	ReinvestedCashCurrency *<RinvstdCshCcy>*	[1..1]	CodeSet	C1	122

15.1.6.3 CollateralData35

Definition: Provides the details of the collateral used in the transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AssetType <*AsstTp*>	[0..1]	±	C18	139
	NetExposureCollateralisationIndicator <*NetXpsrCollstnInd*>	[0..1]	Indicator		139
	BasketIdentifier <*BsktIdr*>	[0..1]	±		139

15.1.6.3.1 AssetType <AsstTp>

Presence: [0..1]

Definition: Indication of the type of collateral component.

Impacted by: C18 "OneElementPresentRule"

AssetType <AsstTp> contains the following elements (see "CollateralType21" on page 152 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Security <*Scty*>	[0..*]	±	C19	153
	Cash <*Csh*>	[0..*]	±		154
	Commodity <*Cmmdty*>	[0..*]	±	C16	154

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Security[*] Must be present
 Or    /Cash[*] Must be present
 Or    /Commodity[*] Must be present
```

15.1.6.3.2 NetExposureCollateralisationIndicator <NetXpsrCollstnInd>

Presence: [0..1]

Definition: Indicates whether the collateral has been provided for a net exposure, rather than for a single transaction.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 557):

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

15.1.6.3.3 BasketIdentifier <BsktIdr>

Presence: [0..1]

Definition: Identification of the collateral basket.

BasketIdentifier <BsktIdr> contains one of the following elements (see "SecurityIdentification26Choice" on page 493 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Identification *<Id>*	[1..1]	IdentifierSet		493
Or}	NotAvailable *<NotAvlbl>*	[1..1]	CodeSet		494

15.1.6.4 TransactionCollateralData18Choice

Definition: Provides the details of the collateral used in the transaction.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	RepurchaseTrade *<RpTrad>*	[1..1]	±	C17	140
Or	BuySellBack *<BuySellBck>*	[1..1]	±	C17	141
Or	SecuritiesLending *<SctiesLndg>*	[1..1]			141
{Or	Collateralised *<Collsd>*	[1..1]	±	C20	141
Or}	Uncollateralised *<Uncollsd>*	[1..1]	CodeSet		142
Or}	MarginLending *<MrgnLndg>*	[1..*]	±	C21	142

15.1.6.4.1 RepurchaseTrade <RpTrad>

Presence: [1..1]

Definition: Data on collateral used for the repurchase trade transaction.

Impacted by: C17 "OneElementPresentRule"

RepurchaseTrade <RpTrad> contains the following elements (see "Collateral52" on page 144 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	CollateralValueDate *<CollValDt>*	[0..1]	Date		144
	AssetType *<AsstTp>*	[0..1]	±	C18	144
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		145
	BasketIdentifier *<BsktIdr>*	[0..1]	±		145

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /CollateralValueDate Must be present
 Or    /AssetType Must be present
```

```
 Or    /NetExposureCollateralisationIndicator Must be present
 Or    /BasketIdentifier Must be present
```

15.1.6.4.2 BuySellBack <BuySellBck>

Presence: [1..1]

Definition: Data on collateral used for the buy sell back transaction.

Impacted by: C17 "OneElementPresentRule"

BuySellBack <BuySellBck> contains the following elements (see "Collateral52" on page 144 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CollateralValueDate <*CollValDt*>	[0..1]	Date		144
	AssetType <*AsstTp*>	[0..1]	±	C18	144
	NetExposureCollateralisationIndicator <*NetXpsrCollstnInd*>	[0..1]	Indicator		145
	BasketIdentifier <*BsktIdr*>	[0..1]	±		145

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /CollateralValueDate Must be present
 Or    /AssetType Must be present
 Or    /NetExposureCollateralisationIndicator Must be present
 Or    /BasketIdentifier Must be present
```

15.1.6.4.3 SecuritiesLending <SctiesLndg>

Presence: [1..1]

Definition: Specifies the type of collateral used for the securities lending transaction.

SecuritiesLending <SctiesLndg> contains one of the following **CollateralFlag13Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Collateralised <*Collsd*>	[1..1]	±	C20	141
Or}	Uncollateralised <*Uncollsd*>	[1..1]	CodeSet		142

15.1.6.4.3.1 Collateralised <Collsd>

Presence: [1..1]

Definition: Specifies the details of the collateralised securities.

Impacted by: C20 "OneElementPresentRule"

Collateralised <Collsd> contains the following elements (see "CollaterisedData12" on page 148 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	CollateralValueDate *<CollValDt>*	[0..1]	Date		148
	AssetType *<AsstTp>*	[0..1]	±	C18	148
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		149
	BasketIdentifier *<BsktIdr>*	[0..1]	±		149

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /CollateralValueDate Must be present
 Or    /AssetType Must be present
 Or    /NetExposureCollateralisationIndicator Must be present
 Or    /BasketIdentifier Must be present
```

15.1.6.4.3.2 Uncollateralised <Uncollsd>

Presence: [1..1]

Definition: Indicate that the security is not collateralised.

Datatype: "NoReasonCode" on page 545

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

15.1.6.4.4 MarginLending <MrgnLndg>

Presence: [1..*]

Definition: Data on collateral used for the margin lending transaction.

Impacted by: C21 "OneElementPresentRule"

MarginLending <MrgnLndg> contains the following elements (see "Security55" on page 508 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	IdentifierSet		509
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		509
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]	±		509
	UnitPrice *<UnitPric>*	[0..1]	±		510
	MarketValue *<MktVal>*	[0..1]	±		510
	Quality *<Qlty>*	[0..1]	CodeSet		510
	Maturity *<Mtrty>*	[0..1]	Date		511
	Issuer *<Issr>*	[0..1]	±		511
	Type *<Tp>*	[0..*]	±		511
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		511
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		512
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		512

Constraints

- **OneElementPresentRule**

  Following Must be True

  /Identification Must be present

  Or /ClassificationType Must be present

  Or /QuantityOrNominalValue Must be present

  Or /UnitPrice Must be present

  Or /MarketValue Must be present

  Or /Quality Must be present

  Or /Maturity Must be present

  Or /Issuer Must be present

  Or /Type Must be present

  Or /ExclusiveArrangement Must be present

  Or /AvailableForCollateralReuse Must be present

Or /HaircutOrMargin Must be present

15.1.6.5 Collateral52

Definition: Provides the details of the security pledged as collateral.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CollateralValueDate <*CollValDt*>	[0..1]	Date		144
	AssetType <*AsstTp*>	[0..1]	±	C18	144
	NetExposureCollateralisationIndicator <*NetXpsrCollstnInd*>	[0..1]	Indicator		145
	BasketIdentifier <*BsktIdr*>	[0..1]	±		145

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /CollateralValueDate Must be present
 Or    /AssetType Must be present
 Or    /NetExposureCollateralisationIndicator Must be present
 Or    /BasketIdentifier Must be present
```

15.1.6.5.1 CollateralValueDate <CollValDt>

Presence: [0..1]

Definition: Date on which the counterparties contractually agree the exchange of cash, securities, or commodities versus collateral for the opening leg (spot leg) of the transaction.

Datatype: "ISODate" on page 555

15.1.6.5.2 AssetType <AsstTp>

Presence: [0..1]

Definition: Indication of the type of collateral component.

Impacted by: C18 "OneElementPresentRule"

AssetType <AsstTp> contains the following elements (see "CollateralType21" on page 152 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Security <*Scty*>	[0..*]	±	C19	153
	Cash <*Csh*>	[0..*]	±		154
	Commodity <*Cmmdty*>	[0..*]	±	C16	154

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Security[*] Must be present
 Or    /Cash[*] Must be present
 Or    /Commodity[*] Must be present
```

15.1.6.5.3 NetExposureCollateralisationIndicator <NetXpsrCollstnInd>

Presence: [0..1]

Definition: Indicates whether the collateral has been provided for a net exposure, rather than for a single transaction.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 557):

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

15.1.6.5.4 BasketIdentifier <BsktIdr>

Presence: [0..1]

Definition: Identification of the collateral basket.

BasketIdentifier <BsktIdr> contains one of the following elements (see "SecurityIdentification26Choice" on page 493 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	IdentifierSet		493
Or}	NotAvailable <*NotAvlbl*>	[1..1]	CodeSet		494

15.1.6.6 CollateralMarginCorrection6

Definition: Specifies the details of the collateral margin data.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		145
	ReportingDateTime <*RptgDtTm*>	[1..1]	DateTime		146
	EventDate <*EvtDt*>	[1..1]	Date		146
	Counterparty <*CtrPty*>	[1..1]	±		146
	CollateralPortfolioIdentification <*CollPrtflId*>	[1..1]	Text		146
	PostedMarginOrCollateral <*PstdMrgnOrColl*>	[0..1]	±	C4	146
	ReceivedMarginOrCollateral <*RcvdMrgnOrColl*>	[0..1]	±	C5	147
	SupplementaryData <*SplmtryData*>	[0..*]	±	C1	147

15.1.6.6.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice message.

Datatype: "Max140Text" on page 560

15.1.6.6.2 ReportingDateTime <RptgDtTm>

Presence: [1..1]

Definition: Date and time of submission of the report to the trade repository.

Datatype: "ISODateTime" on page 555

15.1.6.6.3 EventDate <EvtDt>

Presence: [1..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place.

Datatype: "ISODate" on page 555

15.1.6.6.4 Counterparty <CtrPty>

Presence: [1..1]

Definition: Data specific to counterparties of the reported transaction.

Counterparty <CtrPty> contains the following elements (see "Counterparty39" on page 453 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <*RptgCtrPty*>	[1..1]	±		453
	OtherCounterparty <*OthrCtrPty*>	[1..1]	±		454
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		454
	ReportSubmittingEntity <*RptSubmitgNtty*>	[0..1]	±		454

15.1.6.6.5 CollateralPortfolioIdentification <CollPrtflId>

Presence: [1..1]

Definition: Unique and unambiguous identification of the collateral portfolio.

Datatype: "Max52Text" on page 561

15.1.6.6.6 PostedMarginOrCollateral <PstdMrgnOrColl>

Presence: [0..1]

Definition: Information on posted collateral and margin.

Impacted by: C4 "OneElementPresentRule"

PostedMarginOrCollateral <PstdMrgnOrColl> contains the following elements (see "PostedMarginOrCollateral4" on page 132 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	InitialMarginPosted <*InitlMrgnPstd*>	[0..1]	Amount	C1, C3	132
	VariationMarginPosted <*VartnMrgnPstd*>	[0..1]	Amount	C1, C3	133
	ExcessCollateralPosted <*XcssCollPstd*>	[0..1]	Amount	C1, C3	133

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /InitialMarginPosted Must be present
 Or    /VariationMarginPosted Must be present
 Or    /ExcessCollateralPosted Must be present
```

15.1.6.6.7 ReceivedMarginOrCollateral <RcvdMrgnOrColl>

Presence: [0..1]

Definition: Information on received collateral and margin.

Impacted by: C5 "OneElementPresentRule"

ReceivedMarginOrCollateral <RcvdMrgnOrColl> contains the following elements (see "ReceivedMarginOrCollateral4" on page 150 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	InitialMarginReceived <*InitlMrgnRcvd*>	[0..1]	Amount	C1, C3	151
	VariationMarginReceived <*VartnMrgnRcvd*>	[0..1]	Amount	C1, C3	151
	ExcessCollateralReceived <*XcssCollRcvd*>	[0..1]	Amount	C1, C3	152

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /InitialMarginReceived Must be present
 Or    /VariationMarginReceived Must be present
 Or    /ExcessCollateralReceived Must be present
```

15.1.6.6.8 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C1 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 299 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		300
	Envelope <*Envlp*>	[1..1]	(External Schema)		300

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.

15.1.6.7 CollaterisedData12

Definition: Specifies the details of the collateralised securities.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CollateralValueDate <*CollValDt*>	[0..1]	Date		148
	AssetType <*AsstTp*>	[0..1]	±	C18	148
	NetExposureCollateralisationIndicator <*NetXpsrCollstnInd*>	[0..1]	Indicator		149
	BasketIdentifier <*BsktIdr*>	[0..1]	±		149

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /CollateralValueDate Must be present
 Or    /AssetType Must be present
 Or    /NetExposureCollateralisationIndicator Must be present
 Or    /BasketIdentifier Must be present
```

15.1.6.7.1 CollateralValueDate <CollValDt>

Presence: [0..1]

Definition: Date on which the counterparties contractually agree the exchange of cash, securities, or commodities versus collateral for the opening leg (spot leg) of the securities financing transaction.

Datatype: "ISODate" on page 555

15.1.6.7.2 AssetType <AsstTp>

Presence: [0..1]

Definition: Specification on the type of asset used as collateral.

Impacted by: C18 "OneElementPresentRule"

AssetType <AsstTp> contains the following elements (see "CollateralType21" on page 152 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Security <*Scty*>	[0..*]	±	C19	153
	Cash <*Csh*>	[0..*]	±		154
	Commodity <*Cmmdty*>	[0..*]	±	C16	154

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Security[*] Must be present
 Or    /Cash[*] Must be present
 Or    /Commodity[*] Must be present
```

15.1.6.7.3 NetExposureCollateralisationIndicator <NetXpsrCollstnInd>

Presence: [0..1]

Definition: Indicates whether the collateral has been provided for a net exposure, rather than for a single transaction.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 557):

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

15.1.6.7.4 BasketIdentifier <BsktIdr>

Presence: [0..1]

Definition: Identification of the collateral basket.

BasketIdentifier <BsktIdr> contains one of the following elements (see "SecurityIdentification26Choice" on page 493 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	IdentifierSet		493
Or}	NotAvailable <*NotAvlbl*>	[1..1]	CodeSet		494

15.1.6.8 CollateralMarginError4

Definition: Specifies the details of the collateral margin data.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		149
	ReportingDateTime <*RptgDtTm*>	[1..1]	DateTime		150
	Counterparty <*CtrPty*>	[1..1]	±		150
	CollateralPortfolioIdentification <*CollPrtflId*>	[1..1]	Text		150
	SupplementaryData <*SplmtryData*>	[0..*]	±	C1	150

15.1.6.8.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice message.

Datatype: "Max140Text" on page 560

15.1.6.8.2 ReportingDateTime <RptgDtTm>

Presence: [1..1]

Definition: Date and time of submission of the report to the trade repository.

Datatype: "ISODateTime" on page 555

15.1.6.8.3 Counterparty <CtrPty>

Presence: [1..1]

Definition: Data specific to counterparties of the reported transaction.

Counterparty <CtrPty> contains the following elements (see "Counterparty39" on page 453 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <*RptgCtrPty*>	[1..1]	±		453
	OtherCounterparty <*OthrCtrPty*>	[1..1]	±		454
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		454
	ReportSubmittingEntity <*RptSubmitgNtty*>	[0..1]	±		454

15.1.6.8.4 CollateralPortfolioIdentification <CollPrtflId>

Presence: [1..1]

Definition: Unique and unambiguous identification of the collateral portfolio.

Datatype: "Max52Text" on page 561

15.1.6.8.5 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C1 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 299 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		300
	Envelope <*Envlp*>	[1..1]	(External Schema)		300

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.

15.1.6.9 ReceivedMarginOrCollateral4

Definition: Information on the received margin or collateral of the transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	InitialMarginReceived <*InitlMrgnRcvd*>	[0..1]	Amount	C1, C3	151
	VariationMarginReceived <*VartnMrgnRcvd*>	[0..1]	Amount	C1, C3	151
	ExcessCollateralReceived <*XcssCollRcvd*>	[0..1]	Amount	C1, C3	152

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /InitialMarginReceived Must be present
 Or    /VariationMarginReceived Must be present
 Or    /ExcessCollateralReceived Must be present
```

15.1.6.9.1 InitialMarginReceived <InitlMrgnRcvd>

Presence: [0..1]

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

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

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 521

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.

15.1.6.9.2 VariationMarginReceived <VartnMrgnRcvd>

Presence: [0..1]

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

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

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 521

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.

15.1.6.9.3 ExcessCollateralReceived <XcssCollRcvd>

Presence: [0..1]

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

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 521

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.

15.1.6.10 CollateralType21

Definition: Provides information for the first side of the transaction on the type of collateral.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Security <*Scty*>	[0..*]	±	C19	153
	Cash <*Csh*>	[0..*]	±		154
	Commodity <*Cmmdty*>	[0..*]	±	C16	154

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Security[*] Must be present
```

```
Or    /Cash[*] Must be present
Or    /Commodity[*] Must be present
```

15.1.6.10.1 Security <Scty>

Presence: [0..*]

Definition: Data specific to securities and related fields used as a collateral.

Impacted by: C19 "OneElementPresentRule"

Security <Scty> contains the following elements (see "Security52" on page 494 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	IdentifierSet		495
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		495
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]	±		495
	UnitPrice <*UnitPric*>	[0..1]	±		495
	MarketValue <*MktVal*>	[0..1]	±		496
	Quality <*Qlty*>	[0..1]	CodeSet		496
	Maturity <*Mtrty*>	[0..1]	Date		496
	Issuer <*Issr*>	[0..1]	±		497
	Type <*Tp*>	[0..*]	±		497
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	Indicator		497
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		497
	AvailableForCollateralReuse <*AvlblForCollReuse*>	[0..1]	Indicator		497

Constraints

- **OneElementPresentRule**

  Following Must be True

  /Identification Must be present

  Or /ClassificationType Must be present

  Or /QuantityOrNominalValue Must be present

  Or /UnitPrice Must be present

  Or /MarketValue Must be present

  Or /Quality Must be present

  Or /Maturity Must be present

  Or /Issuer Must be present

Or /Type Must be present

Or /ExclusiveArrangement Must be present

Or /HaircutOrMargin Must be present

Or /AvailableForCollateralReuse Must be present

15.1.6.10.2 Cash <Csh>

Presence: [0..*]

Definition: Amount of funds provided as collateral for borrowing the securities or commodities.

Cash <Csh> contains the following elements (see "AmountHaircutMargin1" on page 123 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	±		123
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		123

15.1.6.10.3 Commodity <Cmmdty>

Presence: [0..*]

Definition: Data specific to commodities and related fields used as a collateral.

Impacted by: C16 "OneElementPresentRule"

Commodity <Cmmdty> contains the following elements (see "Commodity43" on page 159 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Classification <*Clssfctn*>	[0..1]	±		159
	Quantity <*Qty*>	[0..1]	±		160
	UnitPrice <*UnitPric*>	[0..1]	±		160
	MarketValue <*MktVal*>	[0..1]	±		161

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Classification Must be present
 Or    /Quantity Must be present
 Or    /UnitPrice Must be present
 Or    /MarketValue Must be present
```

15.1.6.11 CollateralType19

Definition: Provides the details of the security or cash pledged as collateral.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Security <*Scty*>	[0..*]	±		155
	Cash <*Csh*>	[0..*]	±		155

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Security[*] Must be present
 Or    /Cash[*] Must be present
```

15.1.6.11.1 Security <Scty>

Presence: [0..*]

Definition: Provides the details of the security pledged as collateral.

Security <Scty> contains the following elements (see "SecurityReuseData1" on page 515 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[1..1]	IdentifierSet		516
	ReuseValue <*ReuseVal*>	[1..1]	±		516

15.1.6.11.2 Cash <Csh>

Presence: [0..*]

Definition: Provides details on the type and amount of the cash reinvestment in a given currency and the average interest rate received.

Cash <Csh> contains the following elements (see "CashReuseData1" on page 130 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReinvestedCash <*RinvstdCsh*>	[1..*]	±		131
	CashReinvestmentRate <*CshRinvstmtRate*>	[1..1]	Rate		131

15.1.7 Commodity

15.1.7.1 AgriculturalCommodityDairy1

Definition: Defines commodity sub-product attributes of an agricultural derivative of type dairy.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		156
	SubProduct <*SubPdct*>	[1..1]	CodeSet		156

15.1.7.1.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType1Code" on page 527

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

15.1.7.1.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType20Code" on page 530

CodeName	Name	Definition
DIRY	Dairy	Commodity of type dairy.

15.1.7.2 Commodity42

Definition: Data specific to commodities and related informations used as a collateral.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Classification *<Clssfctn>*	[0..1]	±	C42	156
	Quantity *<Qty>*	[0..1]	±	C30	157
	UnitPrice *<UnitPric>*	[0..1]	±	C39	157
	MarketValue *<MktVal>*	[0..1]	±	C35	158
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]	±	C43	158

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Classification Must be present
 Or    /Quantity Must be present
 Or    /UnitPrice Must be present
 Or    /MarketValue Must be present
 Or    /UnitOfMeasure Must be present
```

15.1.7.2.1 Classification <Clssfctn>

Presence: [0..1]

Definition: Specifies whether the values defined asset class commodity are matching or not.

Impacted by: C42 "OneElementPresentRule"

Classification <Clssfctn> contains the following elements (see "CompareCommodityAssetClass3" on page 392 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		393
	Value2 <*Val2*>	[0..1]	±		393

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.7.2.2 Quantity <Qty>

Presence: [0..1]

Definition: Specifies whether the values defined as decimal number are matching or not.

Impacted by: C30 "OneElementPresentRule"

Quantity <Qty> contains the following elements (see "CompareDecimalNumber3" on page 390 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Quantity		391
	Value2 <*Val2*>	[0..1]	Quantity		391

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.7.2.3 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Specifies whether the the unit prices are matching or not.

Impacted by: C39 "OneElementPresentRule"

UnitPrice <UnitPric> contains the following elements (see "CompareUnitPrice6" on page 366 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		366
	Value2 <*Val2*>	[0..1]	±		367

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.7.2.4 MarketValue <MktVal>

Presence: [0..1]

Definition: Specifies whether the values defined as active or historic currency and amount are matching or not.

Impacted by: C35 "OneElementPresentRule"

MarketValue <MktVal> contains the following elements (see "CompareAmountAndDirection2" on page 346 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		347
	Value2 <*Val2*>	[0..1]	±		347

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.7.2.5 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Specifies whether the values defined as unit of measure code are matching or not.

Impacted by: C43 "OneElementPresentRule"

UnitOfMeasure <UnitOfMeasr> contains the following elements (see "CompareUnitOfMeasure3" on page 367 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		367
	Value2 <*Val2*>	[0..1]	CodeSet		371

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.7.3 Commodity43

Definition: Data specific to commodities and related informations used as a collateral.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Classification <*Clssfctn*>	[0..1]	±		159
	Quantity <*Qty*>	[0..1]	±		160
	UnitPrice <*UnitPric*>	[0..1]	±		160
	MarketValue <*MktVal*>	[0..1]	±		161

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Classification Must be present
 Or    /Quantity Must be present
 Or    /UnitPrice Must be present
 Or    /MarketValue Must be present
```

15.1.7.3.1 Classification <Clssfctn>

Presence: [0..1]

Definition: Details on commodities assignments to sectors.

Classification <Clssfctn> contains one of the following elements (see "AssetClassCommodity5Choice" on page 124 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Agricultural *<Agrcltrl>*	[1..1]	±		125
Or	Energy *<Nrgy>*	[1..1]	±		126
Or	Environmental *<Envttl>*	[1..1]	±		126
Or	Fertilizer *<Frtlzr>*	[1..1]	±		126
Or	Freight *<Frght>*	[1..1]	±		127
Or	IndustrialProduct *<IndstrlPdct>*	[1..1]	±		127
Or	Metal *<Metl>*	[1..1]	±		127
Or	OtherC10 *<OthrC10>*	[1..1]	±		128
Or	Paper *<Ppr>*	[1..1]	±		128
Or	Polypropylene *<Plprpln>*	[1..1]	±		129
Or	Inflation *<Infltn>*	[1..1]	±		129
Or	MultiCommodityExotic *<MultiCmmdtyExtc>*	[1..1]	±		130
Or	OfficialEconomicStatistics *<OffclEcnmcSttstcs>*	[1..1]	±		130
Or}	Other *<Othr>*	[1..1]	±		130

15.1.7.3.2 Quantity <Qty>

Presence: [0..1]

Definition: Quantity of the commodity.

Quantity <Qty> contains the following elements (see "Quantity17" on page 478 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value *<Val>*	[1..1]	Quantity		478
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		479

15.1.7.3.3 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of asset or collateral component, including accrued interest for interest-bearing securities, used to value the commodity .

UnitPrice <UnitPric> contains one of the following elements (see "SecuritiesTransactionPrice19Choice" on page 474 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue *<MntryVal>*	[1..1]	±		475
Or	Unit *<Unit>*	[1..1]	Quantity		475
Or	Percentage *<Pctg>*	[1..1]	Rate		475
Or	Yield *<Yld>*	[1..1]	Rate		475
Or	Decimal *<Dcml>*	[1..1]	Rate		475
Or	PendingPrice *<PdgPric>*	[1..1]	CodeSet		476
Or}	Other *<Othr>*	[1..1]	±	C13	476

15.1.7.3.4 MarketValue <MktVal>

Presence: [0..1]

Definition: Market value of asset or collateral component.

MarketValue <MktVal> contains the following elements (see "AmountAndDirection53" on page 121 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C3	121
	Sign *<Sgn>*	[0..1]	Indicator		121

15.1.7.4 IndustrialProductCommodityManufacturing1

Definition: Defines commodity sub-product attributes of an industrial product derivative of type manufacturing.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		161
	SubProduct *<SubPdct>*	[0..1]	CodeSet		162

15.1.7.4.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType6Code" on page 528

CodeName	Name	Definition
INDP	IndustrialProduct	Commodity of type industrial product.

15.1.7.4.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType34Code" on page 532

CodeName	Name	Definition
MFTG	Manufacturing	Commodity of type manufacturing.

15.1.7.5 IndustrialProductCommodityConstruction1

Definition: Defines commodity sub-product attributes of an industrial product derivative of type construction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		162
	SubProduct <*SubPdct*>	[0..1]	CodeSet		162

15.1.7.5.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType6Code" on page 528

CodeName	Name	Definition
INDP	IndustrialProduct	Commodity of type industrial product.

15.1.7.5.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType33Code" on page 532

CodeName	Name	Definition
CSTR	Construction	Commodity of type construction.

15.1.7.6 FreightCommodityWet2

Definition: Defines commodity sub-product attributes of a freight derivative of type wet.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		163
	SubProduct <*SubPdct*>	[1..1]	CodeSet		163
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		163

15.1.7.6.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType4Code" on page 528

CodeName	Name	Definition
FRGT	Freight	Commodity of type freight.

15.1.7.6.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType32Code" on page 532

CodeName	Name	Definition
WETF	Wet	Commodity of type wet freight.

15.1.7.6.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [1..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType34Code" on page 526

CodeName	Name	Definition
TNKR	Tanker	Commodity attribute of type tanker.
OTHR	Other	Commodity attribute of other type.

15.1.7.7 FreightCommodityOther1

Definition: Other freight commodity derivative.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		163
	SubProduct <*SubPdct*>	[1..1]	CodeSet		164

15.1.7.7.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType4Code" on page 528

CodeName	Name	Definition
FRGT	Freight	Commodity of type freight.

15.1.7.7.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType49Code" on page 535

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

15.1.7.8 FreightCommodityDry2

Definition: Defines commodity sub-product attributes of a freight derivative of type dry.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		164
	SubProduct <*SubPdct*>	[1..1]	CodeSet		164
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		164

15.1.7.8.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType4Code" on page 528

CodeName	Name	Definition
FRGT	Freight	Commodity of type freight.

15.1.7.8.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType31Code" on page 532

CodeName	Name	Definition
DRYF	Dry	Commodity of type dry freight.

15.1.7.8.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [1..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType33Code" on page 525

CodeName	Name	Definition
DBCR	DryBulkCarrier	Commodity attribute of type dry bulk carrier.
OTHR	Other	Commodity attribute of other type.

15.1.7.9 FreightCommodityContainerShip1

Definition: Defines commodity sub-product attributes of a freight derivative of type container ships.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		165
	SubProduct <*SubPdct*>	[1..1]	CodeSet		165

15.1.7.9.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType4Code" on page 528

CodeName	Name	Definition
FRGT	Freight	Commodity of type freight.

15.1.7.9.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType46Code" on page 534

CodeName	Name	Definition
CSHP	ContainerShip	Commodity of type container ships.

15.1.7.10 FertilizerCommodityUreaAndAmmoniumNitrate1

Definition: Defines commodity sub-product attributes of a fertilizer derivative of type urea and ammonium nitrate.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		165
	SubProduct <*SubPdct*>	[1..1]	CodeSet		166

15.1.7.10.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType5Code" on page 528

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

15.1.7.10.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType44Code" on page 534

CodeName	Name	Definition
UAAN	UreaAndAmmoniumNitrite	Commodity of type urea and ammonium nitrite.

15.1.7.11 FertilizerCommodityUrea1

Definition: Defines commodity sub-product attributes of a fertilizer derivative of type urea.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		166
	SubProduct <*SubPdct*>	[1..1]	CodeSet		166

15.1.7.11.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType5Code" on page 528

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

15.1.7.11.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType43Code" on page 534

CodeName	Name	Definition
UREA	Urea	Commodity of type urea.

15.1.7.12 FertilizerCommoditySulphur1

Definition: Defines commodity sub-product attributes of a fertilizer derivative of type sulphur.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		166
	SubProduct <*SubPdct*>	[1..1]	CodeSet		167

15.1.7.12.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType5Code" on page 528

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

15.1.7.12.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType42Code" on page 534

CodeName	Name	Definition
SLPH	Sulphur	Commodity of type sulphur.

15.1.7.13 FertilizerCommodityPotash1

Definition: Defines commodity sub-product attributes of a fertilizer derivative of type potash.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		167
	SubProduct <*SubPdct*>	[1..1]	CodeSet		167

15.1.7.13.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType5Code" on page 528

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

15.1.7.13.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType41Code" on page 533

CodeName	Name	Definition
PTSH	Potash	Commodity of type potash.

15.1.7.14 FertilizerCommodityOther1

Definition: Other fertlizer commodity derivative.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		168
	SubProduct <*SubPdct*>	[1..1]	CodeSet		168

15.1.7.14.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType5Code" on page 528

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

15.1.7.14.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType49Code" on page 535

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

15.1.7.15 FertilizerCommodityDiammoniumPhosphate1

Definition: Defines commodity sub-product attributes of a fertilizer derivative of type diammonium phosphate.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		168
	SubProduct <*SubPdct*>	[1..1]	CodeSet		168

15.1.7.15.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType5Code" on page 528

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

15.1.7.15.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType40Code" on page 533

CodeName	Name	Definition
DAPH	DiammoniumPhosphate	Commodity of type diammonium phosphate.

15.1.7.16 FertilizerCommodityAmmonia1

Definition: Defines commodity sub-product attributes of a fertilizer derivative of type ammonia.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		169
	SubProduct <*SubPdct*>	[1..1]	CodeSet		169

15.1.7.16.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType5Code" on page 528

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

15.1.7.16.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType39Code" on page 533

CodeName	Name	Definition
AMMO	Ammonia	Commodity of type ammonia.

15.1.7.17 EnvironmentCommodityOther1

Definition: Other environment commodity derivative.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		169
	SubProduct <*SubPdct*>	[1..1]	CodeSet		170

15.1.7.17.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType3Code" on page 528

CodeName	Name	Definition
ENVR	Environmental	Commodity of type environmental.

15.1.7.17.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType49Code" on page 535

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

15.1.7.18 EnvironmentalCommodityWeather1

Definition: Defines commodity sub-product attributes of an environmental derivative of type weather.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		170
	SubProduct <*SubPdct*>	[1..1]	CodeSet		170

15.1.7.18.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType3Code" on page 528

CodeName	Name	Definition
ENVR	Environmental	Commodity of type environmental.

15.1.7.18.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType30Code" on page 531

CodeName	Name	Definition
WTHR	Weather	Commodity of type weather.

15.1.7.19 EnvironmentalCommodityEmission2

Definition: Defines commodity sub-product attributes of an environmental derivative of type emission.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		171
	SubProduct <*SubPdct*>	[1..1]	CodeSet		171
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		171

15.1.7.19.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType3Code" on page 528

CodeName	Name	Definition
ENVR	Environmental	Commodity of type environmental.

15.1.7.19.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType10Code" on page 529

CodeName	Name	Definition
EMIS	Emission	Commodity of type emission.

15.1.7.19.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [1..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType8Code" on page 526

CodeName	Name	Definition
CERE	CER	Commodity attribute of type emissions allowance CER (Certified Emission Reduction).
ERUE	ERU	Commodity attribute of type emissions allowance ERU (European Reduction Unit).
EUAE	EUA	Commodity attribute of type emissions allowance EUA (European Union Allowance).
EUAA	EUAA	Commodity attribute of type emissions allowance EUAA (European Union Aviation Allowance).
OTHR	Other	Commodity attribute of other type.

15.1.7.20 EnvironmentalCommodityCarbonRelated1

Definition: Defines commodity sub-product attributes of an environmental derivative of type carbon related.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		172
	SubProduct <*SubPdct*>	[1..1]	CodeSet		172

15.1.7.20.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType3Code" on page 528

CodeName	Name	Definition
ENVR	Environmental	Commodity of type environmental.

15.1.7.20.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType29Code" on page 531

CodeName	Name	Definition
CRBR	CarbonRelated	Commodity of type carbon related.

15.1.7.21 EnergyCommodityRenewableEnergy1

Definition: Defines commodity sub-product attributes of an energy derivative of type renewable energy.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		172
	SubProduct <*SubPdct*>	[1..1]	CodeSet		173

15.1.7.21.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType2Code" on page 527

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

15.1.7.21.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType28Code" on page 531

CodeName	Name	Definition
RNNG	RenewableEnergy	Commodity of type renewable energy.

15.1.7.22 EnergyCommodityOther1

Definition: Other energy commodity derivative.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		173
	SubProduct <*SubPdct*>	[1..1]	CodeSet		173

15.1.7.22.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType2Code" on page 527

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

15.1.7.22.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType49Code" on page 535

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

15.1.7.23 EnergyCommodityOil2

Definition: Defines commodity sub-product attributes of an energy derivative of type oil.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		174
	SubProduct <*SubPdct*>	[1..1]	CodeSet		174
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		174

15.1.7.23.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType2Code" on page 527

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

15.1.7.23.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType8Code" on page 535

CodeName	Name	Definition
OILP	Oil	Commodity of type oil.

15.1.7.23.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [1..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType32Code" on page 524

CodeName	Name	Definition
BAKK	Bakken	Commodity attribute of type bakken.
BDSL	Biodiesel	Commodity attribute of type biodiesel.
BRNT	Brent	Commodity attribute of type Brent.
BRNX	BrentNX	Commodity attribute of type Brent NX (New Expiry).
CNDA	Canadian	Commodity attribute of type canadian.
COND	Condensate	Commodity attribute of type condensate.
DSEL	Diesel	Commodity attribute of type diesel.
DUBA	Dubai	Commodity attribute of type Dubai.
ESPO	ESPO	Commodity attribute of type ESPO (Eastern Siberia Pacific Ocean).
ETHA	Ethanol	Commodity attribute of type ethanol.
FUEL	Fuel	Commodity attribute of type fuel.
FOIL	FuelOil	Commodity attribute of type fuel oil.
GOIL	Gasoil	Commodity attribute of type gasoil.
GSLN	Gasoline	Commodity attribute of type gasoline.
HEAT	HeatingOil	Commodity attribute of type heating oil.
JTFL	JetFuel	Commodity attribute of type jet fuel.

CodeName	Name	Definition
KERO	Kerosene	Commodity attribute of type kerosene.
LLSO	LightLouisianaSweet	Commodity attribute of type light Louisiana sweet (LLS).
MARS	Mars	Commodity attribute of type mars.
NAPH	Naphta	Commodity attribute of type naptha.
NGLO	NGL	Commodity attribute of type NGL (Natural Gas Liquids).
TAPI	Tapis	Commodity attribute of type tapis.
WTIO	WTI	Commodity attribute of type WTI (West Texas Intermediate).
URAL	Urals	Commodity attribute of type urals.
OTHR	Other	Commodity attribute of other type.

15.1.7.24 EnergyCommodityNaturalGas2

Definition: Defines commodity sub-product attributes of an energy derivative of type natural gas.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		175
	SubProduct <*SubPdct*>	[1..1]	CodeSet		175
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		175

15.1.7.24.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType2Code" on page 527

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

15.1.7.24.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType7Code" on page 535

CodeName	Name	Definition
NGAS	NaturalGas	Commodity of type natural gas.

15.1.7.24.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [1..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType31Code" on page 524

CodeName	Name	Definition
GASP	GasPool	Commodity attribute of type GASPOOL.
LNGG	LNG	Commodity attribute of type liquid natural gas.
NCGG	NCG	Commodity attribute of type NCG (NetConnect Germany).
TTFG	TTF	Commodity attribute of type TTF (Dutch Title Transfer Facility).
NBPG	NBP	Commodity attribute of type NBP (National Balancing Point).
OTHR	Other	Commodity attribute of other type.

15.1.7.25 EnergyCommodityLightEnd1

Definition: Defines commodity sub-product attributes of an energy derivative of type light end.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		176
	SubProduct <*SubPdct*>	[1..1]	CodeSet		176

15.1.7.25.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType2Code" on page 527

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

15.1.7.25.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType27Code" on page 531

CodeName	Name	Definition
LGHT	LightEnds	Commodity of type light ends.

15.1.7.26 EnergyCommodityInterEnergy1

Definition: Defines commodity sub-product attributes of an energy derivative of type inter energy.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		177
	SubProduct <*SubPdct*>	[1..1]	CodeSet		177

15.1.7.26.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType2Code" on page 527

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

15.1.7.26.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType26Code" on page 531

CodeName	Name	Definition
INRG	InterEnergy	Commodity of type inter energy.

15.1.7.27 EnergyCommodityElectricity1

Definition: Defines commodity sub-product attributes of an energy derivative of type electricity.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		177
	SubProduct <*SubPdct*>	[1..1]	CodeSet		177
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		178

15.1.7.27.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType2Code" on page 527

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

15.1.7.27.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType6Code" on page 535

CodeName	Name	Definition
ELEC	Electricity	Commodity of type electricity.

15.1.7.27.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [1..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType5Code" on page 526

CodeName	Name	Definition
BSLD	BaseLoad	Commodity attribute of type base load.
FITR	FinancialTransmissionRights	Commodity attribute of type financial transmission rights.
PKLD	PeakLoad	Commodity attribute of type peak load.
OFFP	OffPeak	Commodity attribute of type off-peak.
OTHR	Other	Commodity attribute of other type.

15.1.7.28 EnergyCommodityDistillates1

Definition: Defines commodity sub-product attributes of an energy derivative of type distillates.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		178
	SubProduct *<SubPdct>*	[1..1]	CodeSet		178

15.1.7.28.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType2Code" on page 527

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

15.1.7.28.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType25Code" on page 530

CodeName	Name	Definition
DIST	Distillates	Commodity of type distillates.

15.1.7.29 EnergyCommodityCoal1

Definition: Defines commodity sub-product attributes of an energy derivative of type coal.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		179
	SubProduct <*SubPdct*>	[1..1]	CodeSet		179

15.1.7.29.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType2Code" on page 527

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

15.1.7.29.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType24Code" on page 530

CodeName	Name	Definition
COAL	Coal	Commodity of type coal.

15.1.7.30 AssetClassCommodityPolypropylene3Choice

Definition: Defines commodity attributes of a derivative where the type is polypropylene.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Plastic <*Plstc*>	[1..1]			179
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		180
	SubProduct <*SubPdct*>	[0..1]	CodeSet		180
Or}	Other <*Othr*>	[1..1]			180
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		180
	SubProduct <*SubPdct*>	[1..1]	CodeSet		180

15.1.7.30.1 Plastic <Plstc>

Presence: [1..1]

Definition: Plastic commodity derivative.

Plastic <Plstc> contains the following **PolypropyleneCommodityPlastic1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		180
	SubProduct <*SubPdct*>	[0..1]	CodeSet		180

15.1.7.30.1.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType9Code" on page 529

CodeName	Name	Definition
POLY	Polypropylene	Commodity of type polypropylene.

15.1.7.30.1.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType18Code" on page 529

CodeName	Name	Definition
PLST	Plastic	Commodity of type plastic.

15.1.7.30.2 Other <Othr>

Presence: [1..1]

Definition: Other commodity derivative

Other <Othr> contains the following **PolypropyleneCommodityOther1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		180
	SubProduct <*SubPdct*>	[1..1]	CodeSet		180

15.1.7.30.2.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType9Code" on page 529

CodeName	Name	Definition
POLY	Polypropylene	Commodity of type polypropylene.

15.1.7.30.2.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType49Code" on page 535

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

15.1.7.31 AssetClassCommodityPaper3Choice

Definition: Defines commodity attributes of a derivative where the type is paper.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	ContainerBoard <*CntnrBrd*>	[1..1]			181
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		181
	SubProduct <*SubPdct*>	[0..1]	CodeSet		182
Or	Newsprint <*Nwsprnt*>	[1..1]			182
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		182
	SubProduct <*SubPdct*>	[0..1]	CodeSet		182
Or	Pulp <*Pulp*>	[1..1]			182
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		183
	SubProduct <*SubPdct*>	[0..1]	CodeSet		183
Or	RecoveredPaper <*RcvrdPpr*>	[1..1]			183
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		183
	SubProduct <*SubPdct*>	[0..1]	CodeSet		184
Or}	Other <*Othr*>	[1..1]			184
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		184
	SubProduct <*SubPdct*>	[0..1]	CodeSet		184

15.1.7.31.1 ContainerBoard <CntnrBrd>

Presence: [1..1]

Definition: Container board commodity derivative.

ContainerBoard <CntnrBrd> contains the following **PaperCommodityContainerBoard1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		181
	SubProduct <*SubPdct*>	[0..1]	CodeSet		182

15.1.7.31.1.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType8Code" on page 528

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

15.1.7.31.1.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType35Code" on page 532

CodeName	Name	Definition
CBRD	Containerboard	Commodity of type containerboard.

15.1.7.31.2 Newsprint <Nwsprnt>

Presence: [1..1]

Definition: Newsprint commodity derivative.

Newsprint <Nwsprnt> contains the following **PaperCommodityNewsprint1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		182
	SubProduct <*SubPdct*>	[0..1]	CodeSet		182

15.1.7.31.2.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType8Code" on page 528

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

15.1.7.31.2.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType36Code" on page 532

CodeName	Name	Definition
NSPT	Newsprint	Commodity of type newsprint.

15.1.7.31.3 Pulp <Pulp>

Presence: [1..1]

Definition: Pulp commodity derivative.

Pulp <Pulp> contains the following **PaperCommodityPulp1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		183
	SubProduct <*SubPdct*>	[0..1]	CodeSet		183

15.1.7.31.3.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType8Code" on page 528

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

15.1.7.31.3.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType37Code" on page 533

CodeName	Name	Definition
PULP	Pulp	Commodity of type pulp.

15.1.7.31.4 RecoveredPaper <RcvrdPpr>

Presence: [1..1]

Definition: Recovered paper commodity derivative.

RecoveredPaper <RcvrdPpr> contains the following **PaperCommodityRecoveredPaper1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		183
	SubProduct <*SubPdct*>	[0..1]	CodeSet		184

15.1.7.31.4.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType8Code" on page 528

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

15.1.7.31.4.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType38Code" on page 533

CodeName	Name	Definition
RCVP	RecoveredPaper	Commodity of type recovered paper.

15.1.7.31.5 Other <Othr>

Presence: [1..1]

Definition: Other commodity derivative

Other <Othr> contains the following **PaperCommodityRecoveredPaper2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		184
	SubProduct <*SubPdct*>	[0..1]	CodeSet		184

15.1.7.31.5.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType8Code" on page 528

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

15.1.7.31.5.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType49Code" on page 535

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

15.1.7.32 AssetClassCommodityOtherC102Choice

Definition: Defines commodity attributes of a derivative where the type is other C10.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Deliverable <*Dlvrbl*>	[1..1]			185
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		185
	SubProduct <*SubPdct*>	[0..1]	CodeSet		185
Or}	NonDeliverable <*NonDlvrbl*>	[1..1]			185
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		186
	SubProduct <*SubPdct*>	[0..1]	CodeSet		186

15.1.7.32.1 Deliverable <Dlvrbl>

Presence: [1..1]

Definition: Other C10 deliverable commodity derivative.

Deliverable <Dlvrbl> contains the following **OtherC10CommodityDeliverable2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		185
	SubProduct <*SubPdct*>	[0..1]	CodeSet		185

15.1.7.32.1.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType11Code" on page 526

CodeName	Name	Definition
OTHC	OtherC10	Commodity of other type C10.

15.1.7.32.1.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType47Code" on page 534

CodeName	Name	Definition
DLVR	Deliverable	Commodity of type deliverable.

15.1.7.32.2 NonDeliverable <NonDlvrbl>

Presence: [1..1]

Definition: Other C10 non-deliverable commodity derivative.

NonDeliverable <NonDlvrbl> contains the following **OtherC10CommodityNonDeliverable2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		186
	SubProduct <*SubPdct*>	[0..1]	CodeSet		186

15.1.7.32.2.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType11Code" on page 526

CodeName	Name	Definition
OTHC	OtherC10	Commodity of other type C10.

15.1.7.32.2.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType48Code" on page 535

CodeName	Name	Definition
NDLV	NonDeliverable	Commodity of type non deliverable.

15.1.7.33 AssetClassCommodityOther1

Definition: Defines commodity attributes of a derivative where the type is other.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		186

15.1.7.33.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType15Code" on page 527

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

15.1.7.34 AssetClassCommodityOfficialEconomicStatistics1

Definition: Defines commodity attributes of a derivative where the type is official economic statistics.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		187

15.1.7.34.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType14Code" on page 527

CodeName	Name	Definition
OEST	OfficialEconomicStatistic	Commodity of type official economic statistic.

15.1.7.35 AssetClassCommodityMultiCommodityExotic1

Definition: Defines commodity attributes of a derivative where the type is multi commodity exotic.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		187

15.1.7.35.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType13Code" on page 527

CodeName	Name	Definition
MCEX	MultiCommodityExotic	Commodity of type multi commodity exotic.

15.1.7.36 AssetClassCommodityMetal1Choice

Definition: Defines commodity attributes of a derivative where the type is metal.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NonPrecious <*NonPrcs*>	[1..1]			188
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		188
	SubProduct <*SubPdct*>	[1..1]	CodeSet		188
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		188
Or}	Precious <*Prcs*>	[1..1]			189
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		189
	SubProduct <*SubPdct*>	[1..1]	CodeSet		190
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		190

15.1.7.36.1 NonPrecious <NonPrcs>

Presence: [1..1]

Definition: Non-precious metal commodity derivative.

NonPrecious <NonPrcs> contains the following **MetalCommodityNonPrecious1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		188
	SubProduct <*SubPdct*>	[1..1]	CodeSet		188
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		188

15.1.7.36.1.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType7Code" on page 528

CodeName	Name	Definition
METL	Metal	Commodity of type metal.

15.1.7.36.1.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType15Code" on page 529

CodeName	Name	Definition
NPRM	NonPrecious	Commodity of type non precious metals.

15.1.7.36.1.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [1..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType10Code" on page 522

CodeName	Name	Definition
ALUM	Aluminium	Commodity attribute of type aluminium.
ALUA	AluminiumAlloy	Commodity attribute of type aluminium alloy.
CBLT	Cobalt	Commodity attribute of type cobalt.
COPR	Copper	Commodity attribute of type copper.
IRON	IronOre	Commodity attribute of type iron ore.
MOLY	Molybdenum	Commodity attribute of type molybdenum.
NASC	NASAAC	Commodity attribute of type NASAAC (North American Special Aluminum Alloy Contract).
NICK	Nickel	Commodity attribute of type nickel.
STEL	Steel	Commodity attribute of type steel.
TINN	Tin	Commodity attribute of type tin.
ZINC	Zinc	Commodity attribute of type zinc.
OTHR	Other	Commodity attribute of other type.
LEAD	Lead	Commodity attribute of type lead.

15.1.7.36.2 Precious <Prcs>

Presence: [1..1]

Definition: Precious metal commodity derivative.

Precious <Prcs> contains the following **MetalCommodityPrecious1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		189
	SubProduct <*SubPdct*>	[1..1]	CodeSet		190
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		190

15.1.7.36.2.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType7Code" on page 528

CodeName	Name	Definition
METL	Metal	Commodity of type metal.

15.1.7.36.2.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType16Code" on page 529

CodeName	Name	Definition
PRME	Precious	Commodity of type precious metals.

15.1.7.36.2.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [1..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType11Code" on page 523

CodeName	Name	Definition
GOLD	Gold	Commodity attribute of type gold.
OTHR	Other	Commodity attribute of other type.
PLDM	Palladium	Commodity attribute of type palladium.
PTNM	Platinum	Commodity attribute of type platinum.
SLVR	Silver	Commodity attribute of type silver.

15.1.7.37 AssetClassCommodityInflation1

Definition: Defines commodity attributes of a derivative where the type is inflation.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		190

15.1.7.37.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType12Code" on page 527

CodeName	Name	Definition
INFL	Inflation	Commodity of type inflation.

15.1.7.38 AssetClassCommodityIndustrialProduct1Choice

Definition: Defines commodity attributes of a derivative where the type is industrial product.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Construction <*Cnstrctn*>	[1..1]	±		191
Or}	Manufacturing <*Manfctg*>	[1..1]	±		191

15.1.7.38.1 Construction <Cnstrctn>

Presence: [1..1]

Definition: Construction related industrial product commodity derivative.

Construction <Cnstrctn> contains the following elements (see "IndustrialProductCommodityConstruction1" on page 162 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		162
	SubProduct <*SubPdct*>	[0..1]	CodeSet		162

15.1.7.38.2 Manufacturing <Manfctg>

Presence: [1..1]

Definition: Manufacturing related industrial product commodity derivative.

Manufacturing <Manfctg> contains the following elements (see "IndustrialProductCommodityManufacturing1" on page 161 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		161
	SubProduct <*SubPdct*>	[0..1]	CodeSet		162

15.1.7.39 AssetClassCommodityFreight3Choice

Definition: Defines commodity attributes of a derivative where the type is freight.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Dry <*Dry*>	[1..1]	±		191
Or	Wet <*Wet*>	[1..1]	±		192
Or	ContainerShip <*CntnrShip*>	[1..1]	±		192
Or}	Other <*Othr*>	[1..1]	±		192

15.1.7.39.1 Dry <Dry>

Presence: [1..1]

Definition: Dry freight commodity derivative.

Dry <Dry> contains the following elements (see "FreightCommodityDry2" on page 164 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		164
	SubProduct <*SubPdct*>	[1..1]	CodeSet		164
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		164

15.1.7.39.2 Wet <Wet>

Presence: [1..1]

Definition: Wet freight commodity derivative.

Wet <Wet> contains the following elements (see "FreightCommodityWet2" on page 162 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		163
	SubProduct <*SubPdct*>	[1..1]	CodeSet		163
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		163

15.1.7.39.3 ContainerShip <CntnrShip>

Presence: [1..1]

Definition: Container ship freight commodity derivative.

ContainerShip <CntnrShip> contains the following elements (see "FreightCommodityContainerShip1" on page 165 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		165
	SubProduct <*SubPdct*>	[1..1]	CodeSet		165

15.1.7.39.4 Other <Othr>

Presence: [1..1]

Definition: Other freight commodity derivative.

Other <Othr> contains the following elements (see "FreightCommodityOther1" on page 163 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		163
	SubProduct <*SubPdct*>	[1..1]	CodeSet		164

15.1.7.40 AssetClassCommodityFertilizer3Choice

Definition: Defines commodity attributes of a derivative where the type is fertilizer.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Ammonia <*Ammn*>	[1..1]	±		193
Or	DiammoniumPhosphate <*DmmnmPhspht*>	[1..1]	±		193
Or	Potash <*Ptsh*>	[1..1]	±		193
Or	Sulphur <*Slphr*>	[1..1]	±		194
Or	Urea <*Urea*>	[1..1]	±		194
Or	UreaAndAmmoniumNitrate <*UreaAndAmmnmNtrt*>	[1..1]	±		194
Or}	Other <*Othr*>	[1..1]	±		194

15.1.7.40.1 Ammonia <Ammn>

Presence: [1..1]

Definition: Ammonia fertilizer commodity derivative.

Ammonia <Ammn> contains the following elements (see "FertilizerCommodityAmmonia1" on page 169 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		169
	SubProduct <*SubPdct*>	[1..1]	CodeSet		169

15.1.7.40.2 DiammoniumPhosphate <DmmnmPhspht>

Presence: [1..1]

Definition: Diammonium phosphate fertilizer commodity derivative.

DiammoniumPhosphate <DmmnmPhspht> contains the following elements (see "FertilizerCommodityDiammoniumPhosphate1" on page 168 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		168
	SubProduct <*SubPdct*>	[1..1]	CodeSet		168

15.1.7.40.3 Potash <Ptsh>

Presence: [1..1]

Definition: Potash fertilizer commodity derivative.

Potash <Ptsh> contains the following elements (see "FertilizerCommodityPotash1" on page 167 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		167
	SubProduct <*SubPdct*>	[1..1]	CodeSet		167

15.1.7.40.4 Sulphur <Slphr>

Presence: [1..1]

Definition: Sulphur fertilizer commodity derivative.

Sulphur <Slphr> contains the following elements (see "FertilizerCommoditySulphur1" on page 166 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		166
	SubProduct <*SubPdct*>	[1..1]	CodeSet		167

15.1.7.40.5 Urea <Urea>

Presence: [1..1]

Definition: Urea fertilizer commodity derivative.

Urea <Urea> contains the following elements (see "FertilizerCommodityUrea1" on page 166 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		166
	SubProduct <*SubPdct*>	[1..1]	CodeSet		166

15.1.7.40.6 UreaAndAmmoniumNitrate <UreaAndAmmnmNtrt>

Presence: [1..1]

Definition: Urea and ammonium nitrate fertilizer commodity derivative.

UreaAndAmmoniumNitrate <UreaAndAmmnmNtrt> contains the following elements (see "FertilizerCommodityUreaAndAmmoniumNitrate1" on page 165 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		165
	SubProduct <*SubPdct*>	[1..1]	CodeSet		166

15.1.7.40.7 Other <Othr>

Presence: [1..1]

Definition: Other fertilizer commodity derivative.

Other <Othr> contains the following elements (see "FertilizerCommodityOther1" on page 167 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		168
	SubProduct <*SubPdct*>	[1..1]	CodeSet		168

15.1.7.41 AssetClassCommodityEnvironmental2Choice

Definition: Defines commodity attributes of a derivative where the type is environmental.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Emissions <*Emssns*>	[1..1]	±		195
Or	Weather <*Wthr*>	[1..1]	±		195
Or	CarbonRelated <*CrbnRltd*>	[1..1]	±		195
Or}	Other <*Othr*>	[1..1]	±		196

15.1.7.41.1 Emissions <Emssns>

Presence: [1..1]

Definition: Emissions environmental commodity derivative.

Emissions <Emssns> contains the following elements (see "EnvironmentalCommodityEmission2" on page 170 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		171
	SubProduct <*SubPdct*>	[1..1]	CodeSet		171
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		171

15.1.7.41.2 Weather <Wthr>

Presence: [1..1]

Definition: Weather environmental commodity derivative.

Weather <Wthr> contains the following elements (see "EnvironmentalCommodityWeather1" on page 170 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		170
	SubProduct <*SubPdct*>	[1..1]	CodeSet		170

15.1.7.41.3 CarbonRelated <CrbnRltd>

Presence: [1..1]

Definition: Carbon related environmental commodity derivative.

CarbonRelated <CrbnRltd> contains the following elements (see "EnvironmentalCommodityCarbonRelated1" on page 172 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		172
	SubProduct <*SubPdct*>	[1..1]	CodeSet		172

15.1.7.41.4 Other <Othr>

Presence: [1..1]

Definition: Other environmental commodity derivative.

Other <Othr> contains the following elements (see "EnvironmentCommodityOther1" on page 169 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		169
	SubProduct <*SubPdct*>	[1..1]	CodeSet		170

15.1.7.42 AssetClassCommodityEnergy2Choice

Definition: Defines commodity attributes of a derivative where the type is energy.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Electricity <*Elctrcty*>	[1..1]	±		196
Or	NaturalGas <*NtrlGas*>	[1..1]	±		196
Or	Oil <*Oil*>	[1..1]	±		197
Or	Coal <*Coal*>	[1..1]	±		197
Or	InterEnergy <*IntrNrgy*>	[1..1]	±		197
Or	RenewableEnergy <*RnwblNrgy*>	[1..1]	±		197
Or	LightEnd <*LghtEnd*>	[1..1]	±		198
Or	Distillates <*Dstllts*>	[1..1]	±		198
Or}	Other <*Othr*>	[1..1]	±		198

15.1.7.42.1 Electricity <Elctrcty>

Presence: [1..1]

Definition: Definition of Electricity energy commodity derivative.

Electricity <Elctrcty> contains the following elements (see "EnergyCommodityElectricity1" on page 177 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		177
	SubProduct <*SubPdct*>	[1..1]	CodeSet		177
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		178

15.1.7.42.2 NaturalGas <NtrlGas>

Presence: [1..1]

Definition: Definition of Natural Gas energy commodity derivative.

NaturalGas <NtrlGas> contains the following elements (see "EnergyCommodityNaturalGas2" on page 175 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		175
	SubProduct <*SubPdct*>	[1..1]	CodeSet		175
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		175

15.1.7.42.3 Oil <Oil>

Presence: [1..1]

Definition: Definition of Oil energy commodity derivative.

Oil <Oil> contains the following elements (see "EnergyCommodityOil2" on page 173 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		174
	SubProduct <*SubPdct*>	[1..1]	CodeSet		174
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		174

15.1.7.42.4 Coal <Coal>

Presence: [1..1]

Definition: Definition of Coal energy commodity derivative.

Coal <Coal> contains the following elements (see "EnergyCommodityCoal1" on page 179 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		179
	SubProduct <*SubPdct*>	[1..1]	CodeSet		179

15.1.7.42.5 InterEnergy <IntrNrgy>

Presence: [1..1]

Definition: Inter energy commodity derivative.

InterEnergy <IntrNrgy> contains the following elements (see "EnergyCommodityInterEnergy1" on page 176 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		177
	SubProduct <*SubPdct*>	[1..1]	CodeSet		177

15.1.7.42.6 RenewableEnergy <RnwblNrgy>

Presence: [1..1]

Definition: Renewable energy commodity derivative.

RenewableEnergy <RnwblNrgy> contains the following elements (see "EnergyCommodityRenewableEnergy1" on page 172 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		172
	SubProduct <*SubPdct*>	[1..1]	CodeSet		173

15.1.7.42.7 LightEnd <LghtEnd>

Presence: [1..1]

Definition: Light end energy commodity derivative.

LightEnd <LghtEnd> contains the following elements (see "EnergyCommodityLightEnd1" on page 176 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		176
	SubProduct <*SubPdct*>	[1..1]	CodeSet		176

15.1.7.42.8 Distillates <Dstllts>

Presence: [1..1]

Definition: Distillates energy commodity derivative.

Distillates <Dstllts> contains the following elements (see "EnergyCommodityDistillates1" on page 178 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		178
	SubProduct <*SubPdct*>	[1..1]	CodeSet		178

15.1.7.42.9 Other <Othr>

Presence: [1..1]

Definition: Other energy commodity derivative.

Other <Othr> contains the following elements (see "EnergyCommodityOther1" on page 173 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		173
	SubProduct <*SubPdct*>	[1..1]	CodeSet		173

15.1.7.43 AssetClassCommodityAgricultural5Choice

Definition: Defines commodity attributes of a derivative where the type is agricultural.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	GrainOilSeed <*GrnOilSeed*>	[1..1]	±		199
Or	Soft <*Soft*>	[1..1]	±		199
Or	Potato <*Ptt*>	[1..1]	±		199
Or	OliveOil <*OlvOil*>	[1..1]	±		200
Or	Dairy <*Dairy*>	[1..1]	±		200
Or	Forestry <*Frstry*>	[1..1]	±		200
Or	Seafood <*Sfd*>	[1..1]	±		200
Or	LiveStock <*LiveStock*>	[1..1]	±		201
Or	Grain <*Grn*>	[1..1]	±		201
Or}	Other <*Othr*>	[1..1]	±		201

15.1.7.43.1 GrainOilSeed <GrnOilSeed>

Presence: [1..1]

Definition: Grain oil seed agricultural commodity derivative.

GrainOilSeed <GrnOilSeed> contains the following elements (see "AgriculturalCommodityOilSeed1" on page 205 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		205
	SubProduct <*SubPdct*>	[1..1]	CodeSet		205
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		206

15.1.7.43.2 Soft <Soft>

Presence: [1..1]

Definition: Soft agricultural commodity derivative.

Soft <Soft> contains the following elements (see "AgriculturalCommoditySoft1" on page 202 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		202
	SubProduct <*SubPdct*>	[1..1]	CodeSet		202
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		202

15.1.7.43.3 Potato <Ptt>

Presence: [1..1]

Definition: Potato agricultural commodity derivative.

Potato <Ptt> contains the following elements (see "AgriculturalCommodityPotato1" on page 203 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		203
	SubProduct <*SubPdct*>	[1..1]	CodeSet		203

15.1.7.43.4 OliveOil <OlvOil>

Presence: [1..1]

Definition: Olive oil agricultural commodity derivative.

OliveOil <OlvOil> contains the following elements (see "AgriculturalCommodityOliveOil2" on page 204 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		204
	SubProduct <*SubPdct*>	[1..1]	CodeSet		205
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		205

15.1.7.43.5 Dairy <Dairy>

Presence: [1..1]

Definition: Dairy agricultural commodity derivative.

Dairy <Dairy> contains the following elements (see "AgriculturalCommodityDairy1" on page 155 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		156
	SubProduct <*SubPdct*>	[1..1]	CodeSet		156

15.1.7.43.6 Forestry <Frstry>

Presence: [1..1]

Definition: Forestry agricultural commodity derivative.

Forestry <Frstry> contains the following elements (see "AgriculturalCommodityForestry1" on page 207 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		208
	SubProduct <*SubPdct*>	[1..1]	CodeSet		208

15.1.7.43.7 Seafood <Sfd>

Presence: [1..1]

Definition: Seafood agricultural commodity derivative.

Seafood <Sfd> contains the following elements (see "AgriculturalCommoditySeafood1" on page 202 for details)

Or	MessageElement**<*XML Tag*>**	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		203
	SubProduct <*SubPdct*>	[1..1]	CodeSet		203

15.1.7.43.8 LiveStock <LiveStock>

Presence: [1..1]

Definition: Livestock agricultural commodity derivative.

LiveStock <LiveStock> contains the following elements (see "AgriculturalCommodityLiveStock1" on page 206 for details)

Or	MessageElement**<*XML Tag*>**	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		206
	SubProduct <*SubPdct*>	[1..1]	CodeSet		206

15.1.7.43.9 Grain <Grn>

Presence: [1..1]

Definition: Grain agricultural commodity derivative.

Grain <Grn> contains the following elements (see "AgriculturalCommodityGrain2" on page 207 for details)

Or	MessageElement**<*XML Tag*>**	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		207
	SubProduct <*SubPdct*>	[1..1]	CodeSet		207
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		207

15.1.7.43.10 Other <Othr>

Presence: [1..1]

Definition: Other agricultural commodity derivative.

Other <Othr> contains the following elements (see "AgriculturalCommodityOther1" on page 204 for details)

Or	MessageElement**<*XML Tag*>**	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		204
	SubProduct <*SubPdct*>	[1..1]	CodeSet		204

15.1.7.44 AgriculturalCommoditySoft1

Definition: Defines commodity sub-product attributes of an agricultural derivative of type soft.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		202
	SubProduct <*SubPdct*>	[1..1]	CodeSet		202
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		202

15.1.7.44.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType1Code" on page 527

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

15.1.7.44.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType2Code" on page 531

CodeName	Name	Definition
SOFT	Softs	Commodity of type softs.

15.1.7.44.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [1..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType2Code" on page 524

CodeName	Name	Definition
ROBU	RobustaCoffee	Commodity attribute of type robusta coffee.
CCOA	Cocoa	Commodity attribute of type cocoa.
BRWN	RawSugar	Commodity attribute of type raw sugar.
WHSG	WhiteSugar	Commodity attribute of type white sugar.
OTHR	Other	Commodity attribute of other type.

15.1.7.45 AgriculturalCommoditySeafood1

Definition: Defines commodity sub-product attributes of an agricultural derivative of type seafood.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		203
	SubProduct <*SubPdct*>	[1..1]	CodeSet		203

15.1.7.45.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType1Code" on page 527

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

15.1.7.45.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType23Code" on page 530

CodeName	Name	Definition
SEAF	Seafood	Commodity of type seafood.

15.1.7.46 AgriculturalCommodityPotato1

Definition: Defines commodity sub-product attributes of an agricultural derivative of type potato.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		203
	SubProduct <*SubPdct*>	[1..1]	CodeSet		203

15.1.7.46.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType1Code" on page 527

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

15.1.7.46.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType45Code" on page 534

CodeName	Name	Definition
POTA	Potato	Commodity of type potato.

15.1.7.47 AgriculturalCommodityOther1

Definition: Other agricultural commodity derivative.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		204
	SubProduct <*SubPdct*>	[1..1]	CodeSet		204

15.1.7.47.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType1Code" on page 527

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

15.1.7.47.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType49Code" on page 535

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

15.1.7.48 AgriculturalCommodityOliveOil2

Definition: Defines commodity sub-product attributes of an agricultural derivative of type olive oil.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		204
	SubProduct <*SubPdct*>	[1..1]	CodeSet		205
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		205

15.1.7.48.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType1Code" on page 527

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

15.1.7.48.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType3Code" on page 533

CodeName	Name	Definition
OOLI	OliveOil	Commodity of type olive oil.

15.1.7.48.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [1..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType29Code" on page 523

CodeName	Name	Definition
LAMP	Lampante	Commodity attribute of type lampante.
OTHR	Other	Commodity attribute of other type.

15.1.7.49 AgriculturalCommodityOilSeed1

Definition: Defines commodity sub-product attributes of an agricultural derivative of type oil seed.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		205
	SubProduct <*SubPdct*>	[1..1]	CodeSet		205
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		206

15.1.7.49.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType1Code" on page 527

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

15.1.7.49.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType1Code" on page 529

CodeName	Name	Definition
GROS	GrainOilSeeds	Commodity of type grain oil seeds.

15.1.7.49.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [1..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType1Code" on page 523

CodeName	Name	Definition
FWHT	FeedWheat	Commodity attribute of type feed wheat.
SOYB	Soybeans	Commodity attribute of type soybeans.
RPSD	Rapeseed	Commodity attribute of type rapeseed.
OTHR	Other	Commodity attribute of other type.
CORN	Maize	Commodity attribute of type maize.
RICE	Rice	Commodity attribute of type rice.

15.1.7.50 AgriculturalCommodityLiveStock1

Definition: Defines commodity sub-product attributes of an agricultural derivative of type livestock.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		206
	SubProduct <*SubPdct*>	[1..1]	CodeSet		206

15.1.7.50.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType1Code" on page 527

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

15.1.7.50.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType22Code" on page 530

CodeName	Name	Definition
LSTK	Livestock	Commodity of type livestock.

15.1.7.51 AgriculturalCommodityGrain2

Definition: Defines commodity sub-product attributes of an agricultural derivative of type grain.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		207
	SubProduct <*SubPdct*>	[1..1]	CodeSet		207
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		207

15.1.7.51.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType1Code" on page 527

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

15.1.7.51.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType5Code" on page 535

CodeName	Name	Definition
GRIN	Grain	Commodity of type grain.

15.1.7.51.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [1..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType30Code" on page 524

CodeName	Name	Definition
MWHT	MillingWheat	Commodity attribute of type milled wheat.
OTHR	Other	Commodity attribute of other type.

15.1.7.52 AgriculturalCommodityForestry1

Definition: Defines commodity sub-product attributes of an agricultural derivative of type forestry.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		208
	SubProduct <*SubPdct*>	[1..1]	CodeSet		208

15.1.7.52.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType1Code" on page 527

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

15.1.7.52.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType21Code" on page 530

CodeName	Name	Definition
FRST	Forestry	Commodity of type forestry.

15.1.8 Date Time

15.1.8.1 TimeToMaturity2Choice

Definition: Provides the options for the time to maturity.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Period <*Prd*>	[1..1]		C11	208
	Start <*Start*>	[0..1]			209
	Unit <*Unit*>	[1..1]	CodeSet		209
	Value <*Val*>	[1..1]	Quantity	C5	209
	End <*End*>	[0..1]			210
	Unit <*Unit*>	[1..1]	CodeSet		210
	Value <*Val*>	[1..1]	Quantity	C5	210
Or}	Special <*Spcl*>	[1..1]	CodeSet		210

15.1.8.1.1 Period <Prd>

Presence: [1..1]

Definition: Provides the period for the time to maturity.

Impacted by: C11 "OneElementPresentRule"

Period <Prd> contains the following **TimeToMaturityPeriod2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Start <*Start*>	[0..1]			209
	Unit <*Unit*>	[1..1]	CodeSet		209
	Value <*Val*>	[1..1]	Quantity	C5	209
	End <*End*>	[0..1]			210
	Unit <*Unit*>	[1..1]	CodeSet		210
	Value <*Val*>	[1..1]	Quantity	C5	210

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Start Must be present
 Or    /End Must be present
```

15.1.8.1.1.1 Start <Start>

Presence: [0..1]

Definition: Specifies the start of the maturity period.

Start <Start> contains the following **MaturityTerm2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Unit <*Unit*>	[1..1]	CodeSet		209
	Value <*Val*>	[1..1]	Quantity	C5	209

15.1.8.1.1.1.1 Unit <Unit>

Presence: [1..1]

Definition: Unit for the rate basis.

Datatype: "RateBasis1Code" on page 547

CodeName	Name	Definition
DAYS	Days	Rate is reported in days.
MNTH	Months	Rate is reported in months.
WEEK	Weeks	Rate is reported in weeks.
YEAR	Years	Rate is reported in years.

15.1.8.1.1.1.2 Value <Val>

Presence: [1..1]

Definition: Value of the maturity term in number of units.

Impacted by: C5 "NumberRule"

Datatype: "Max3Number" on page 558

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

15.1.8.1.1.2 End <End>

Presence: [0..1]

Definition: Specifies the end of the maturity period.

End <End> contains the following **MaturityTerm2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Unit <*Unit*>	[1..1]	CodeSet		210
	Value <*Val*>	[1..1]	Quantity	C5	210

15.1.8.1.1.2.1 Unit <Unit>

Presence: [1..1]

Definition: Unit for the rate basis.

Datatype: "RateBasis1Code" on page 547

CodeName	Name	Definition
DAYS	Days	Rate is reported in days.
MNTH	Months	Rate is reported in months.
WEEK	Weeks	Rate is reported in weeks.
YEAR	Years	Rate is reported in years.

15.1.8.1.1.2.2 Value <Val>

Presence: [1..1]

Definition: Value of the maturity term in number of units.

Impacted by: C5 "NumberRule"

Datatype: "Max3Number" on page 558

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

15.1.8.1.2 Special <Spcl>

Presence: [1..1]

Definition: Provides the time to maturity when no period is provide.

Datatype: "SpecialPurpose2Code" on page 549

CodeName	Name	Definition
BLNK	Blank	Blank value.
NTAV	NotAvailable	Not available (N/A).

15.1.9 Date Time Period

15.1.9.1 DateTimePeriod1

Definition: Time span defined by a start date and time, and an end date and time.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromDateTime <*FrDtTm*>	[1..1]	DateTime		211
	ToDateTime <*ToDtTm*>	[1..1]	DateTime		211

15.1.9.1.1 FromDateTime <FrDtTm>

Presence: [1..1]

Definition: Date and time at which the period starts.

Datatype: "ISODateTime" on page 555

15.1.9.1.2 ToDateTime <ToDtTm>

Presence: [1..1]

Definition: Date and time at which the period ends.

Datatype: "ISODateTime" on page 555

15.1.10 Identification Information

15.1.10.1 GenericIdentification1

Definition: Information related to an identification, for example party identification or account identification.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		211
	SchemeName <*SchmeNm*>	[0..1]	Text		212
	Issuer <*Issr*>	[0..1]	Text		212

15.1.10.1.1 Identification <Id>

Presence: [1..1]

Definition: Identification assigned by an institution.

Datatype: "Max35Text" on page 561

15.1.10.1.2 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Name of the identification scheme.

Datatype: "Max35Text" on page 561

15.1.10.1.3 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 561

15.1.11 Loan

15.1.11.1 PrincipalAmount3

Definition: Indication of the cash values to be settled as of the start and maturity date of the transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ValueDateAmount <*ValDtAmt*>	[0..1]	Amount	C1, C3	212
	MaturityDateAmount <*MtrtyDtAmt*>	[0..1]	Amount	C1, C3	213

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ValueDateAmount Must be present
 Or    /MaturityDateAmount Must be present
```

15.1.11.1.1 ValueDateAmount <ValDtAmt>

Presence: [0..1]

Definition: Cash value to be settled as of the start date of the transaction.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 521

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.

15.1.11.1.2 MaturityDateAmount <MtrtyDtAmt>

Presence: [0..1]

Definition: Cash value to be settled as of the maturity date of the transaction.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 521

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.

15.1.11.2 LoanMatchingCriteria9

Definition: Compares information related to both sides of a loan.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier <*UnqTradIdr*>	[0..1]	±	C13	217
	TerminationDate <*TermntnDt*>	[0..1]	±	C14	218
	ContractType <*CtrctTp*>	[0..1]	±	C15	218
	ClearingStatus <*ClrSts*>	[0..1]	±	C16	218
	ClearingDateTime <*ClrDtTm*>	[0..1]	±	C17	219
	CCP <*CCP*>	[0..1]	±	C9	219
	TradingVenue <*TradgVn*>	[0..1]	±	C18	220
	MasterAgreementType <*MstrAgrmtTp*>	[0..1]	±	C19	220
	ExecutionDateTime <*ExctnDtTm*>	[0..1]	±	C17	221
	ValueDate <*ValDt*>	[0..1]	±	C14	221
	MaturityDate <*MtrtyDt*>	[0..1]	±	C14	222
	MinimumNoticePeriod <*MinNtcePrd*>	[0..1]	±	C20	222
	EarliestCallBackDate <*EarlstCallBckDt*>	[0..1]	±	C14	223
	GeneralCollateral <*GnlColl*>	[0..1]	±	C21	223
	DeliveryByValue <*DlvryByVal*>	[0..1]	±	C22	223
	CollateralDeliveryMethod <*CollDlvryMtd*>	[0..1]	±	C23	224
	OpenTerm <*OpnTerm*>	[0..1]	±	C22	224
	TerminationOption <*TermntnOptn*>	[0..1]	±	C24	225
	FixedInterestRate <*FxdIntrstRate*>	[0..1]	±	C25	225
	DayCountBasis <*DayCntBsis*>	[0..1]	±	C26	226
	FloatingInterestReferenceRate <*FltgIntrstRefRate*>	[0..1]	±	C27	226
	FloatingInterestRateTermUnit <*FltgIntrstRateTermUnit*>	[0..1]	±	C28	227
	FloatingInterestRateTermValue <*FltgIntrstRateTermVal*>	[0..1]	±	C20	227
	FloatingInterestRatePaymentFrequencyUnit <*FltgIntrstRatePmtFrqcyUnit*>	[0..1]	±	C28	227
	FloatingInterestRatePaymentFrequencyValue <*FltgIntrstRatePmtFrqcyVal*>	[0..1]	±	C20	228
	FloatingInterestRateResetFrequencyUnit <*FltgIntrstRateRstFrqcyUnit*>	[0..1]	±	C28	228
	FloatingInterestRateResetFrequencyValue <*FltgIntrstRateRstFrqcyVal*>	[0..1]	±	C29	229
	BasisPointSpread <*BsisPtSprd*>	[0..1]	±	C30	229
	MarginLoanAttribute <*MrgnLnAttr*>	[0..*]	±		230

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PrincipalAmountValueDateAmount <*PrncplAmtValDtAmt*>	[0..1]	±	C31	230
	PrincipalAmountMaturityDateAmount <*PrncplAmtMtrtyDtAmt*>	[0..1]	±	C31	231
	AssetType <*AsstTp*>	[0..1]	±		231
	LoanValue <*LnVal*>	[0..1]	±	C31	231
	FixedRebateReferenceRate <*FxdRbtRefRate*>	[0..1]	±	C25	232
	FloatingRebateReferenceRate <*FltgRbtRefRate*>	[0..1]	±	C27	232
	FloatingRebateRateTermUnit <*FltgRbtRateTermUnit*>	[0..1]	±	C28	233
	FloatingRebateRateTermValue <*FltgRbtRateTermVal*>	[0..1]	±	C29	233
	FloatingRebateRatePaymentFrequencyUnit <*FltgRbtRatePmtFrqcyUnit*>	[0..1]	±	C28	234
	FloatingRebateRatePaymentFrequencyValue <*FltgRbtRatePmtFrqcyVal*>	[0..1]	±	C29	234
	FloatingRebateRateResetFrequencyUnit <*FltgRbtRateRstFrqcyUnit*>	[0..1]	±	C28	234
	FloatingRebateRateResetFrequencyValue <*FltgRbtRateRstFrqcyVal*>	[0..1]	±	C29	235
	RebateRateBasisPointSpread <*RbtRateBsisPtSprd*>	[0..1]	±	C30	235
	FloatingRateAdjustment <*FltgRateAdjstmnt*>	[0..*]	±	C25	236
	FloatingRateAdjustmentDate <*FltgRateAdjstmntDt*>	[0..*]	±	C14	236
	LendingFee <*LndgFee*>	[0..1]	±	C25	237
	OutstandingMarginLoanAmount <*OutsdngMrgnLnAmt*>	[0..1]	±	C31	237
	ShortMarketValueAmount <*ShrtMktValAmt*>	[0..1]	±	C31	238
	LevelType <*LvlTp*>	[0..1]	±	C44	238
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]	±	C43	238

Constraints

- **OneElementPresentRule**

  Following Must be True

  /UniqueTradeIdentifier Must be present

  Or /TerminationDate Must be present

  Or /ContractType Must be present

  Or /ClearingStatus Must be present

  Or /ClearingDateTime Must be present

Or /CCP Must be present

Or /TradingVenue Must be present

Or /MasterAgreementType Must be present

Or /ExecutionDateTime Must be present

Or /ValueDate Must be present

Or /MaturityDate Must be present

Or /MinimumNoticePeriod Must be present

Or /EarliestCallBackDate Must be present

Or /GeneralCollateral Must be present

Or /DeliveryByValue Must be present

Or /CollateralDeliveryMethod Must be present

Or /OpenTerm Must be present

Or /TerminationOption Must be present

Or /FixedInterestRate Must be present

Or /DayCountBasis Must be present

Or /FloatingInterestReferenceRate Must be present

Or /FloatingInterestRateTermUnit Must be present

Or /FloatingInterestRateTermValue Must be present

Or /FloatingInterestRatePaymentFrequencyUnit Must be present

Or /FloatingInterestRatePaymentFrequencyValue Must be present

Or /FloatingInterestRateResetFrequencyUnit Must be present

Or /FloatingInterestRateResetFrequencyValue Must be present

Or /BasisPointSpread Must be present

Or /MarginLoanAttribute Must be present

Or /PrincipalAmountValueDateAmount Must be present

Or /PrincipalAmountMaturityDateAmount Must be present

Or /AssetType Must be present

Or /LoanValue Must be present

Or /FixedRebateReferenceRate Must be present

Or /FloatingRebateReferenceRate Must be present

Or /FloatingRebateRateTermUnit Must be present

Or /FloatingRebateRateTermValue Must be present

Or /FloatingRebateRatePaymentFrequencyUnit Must be present

Or /FloatingRebateRatePaymentFrequencyValue Must be present

Or /FloatingRebateRateResetFrequencyUnit Must be present

Or /FloatingRebateRateResetFrequencyValue Must be present

Or /RebateRateBasisPointSpread Must be present

Or /FloatingRateAdjustment Must be present

Or /FloatingRateAdjustmentDate Must be present

Or /LendingFee Must be present

Or /OutstandingMarginLoanAmount Must be present

Or /ShortMarketValueAmount Must be present

Or /LevelType Must be present

Or /UnitOfMeasure Must be present

15.1.11.2.1 UniqueTradeIdentifier <UnqTradIdr>

Presence: [0..1]

Definition: Specifies whether the values for the Unique Trade Identifier (UTI) are matching or not.

Impacted by: C13 "OneElementPresentRule"

UniqueTradeIdentifier <UnqTradIdr> contains the following elements (see "CompareText2" on page 429 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Text		429
	Value2 <*Val2*>	[0..1]	Text		430

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.11.2.2 TerminationDate <TermntnDt>

Presence: [0..1]

Definition: Specifies whether the values defined as ISO date are matching or not.

Impacted by: C14 "OneElementPresentRule"

TerminationDate <TermntnDt> contains the following elements (see "CompareDate3" on page 398 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Date		399
	Value2 <*Val2*>	[0..1]	Date		399

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.11.2.3 ContractType <CtrctTp>

Presence: [0..1]

Definition: Specifies whether the values defined as exposure type are matching or not.

Impacted by: C15 "OneElementPresentRule"

ContractType <CtrctTp> contains the following elements (see "CompareExposureType3" on page 412 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		412
	Value2 <*Val2*>	[0..1]	CodeSet		412

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.11.2.4 ClearingStatus <ClrSts>

Presence: [0..1]

Definition: Specifies whether the information on contract clearing are matching or not.

Impacted by: C16 "OneElementPresentRule"

ClearingStatus <ClrSts> contains the following elements (see "CompareClearingStatus3" on page 395 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		395
	Value2 <*Val2*>	[0..1]	±		396

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.11.2.5 ClearingDateTime <ClrDtTm>

Presence: [0..1]

Definition: Specifies whether the values defined as ISO date and time are matching or not.

Impacted by: C17 "OneElementPresentRule"

ClearingDateTime <ClrDtTm> contains the following elements (see "CompareDateTime3" on page 391 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	DateTime		391
	Value2 <*Val2*>	[0..1]	DateTime		391

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.11.2.6 CCP <CCP>

Presence: [0..1]

Definition: Specifies whether the values defined as LEI identifier are matching or not.

Impacted by: C9 "OneElementPresentRule"

CCP <CCP> contains the following elements (see "CompareOrganisationIdentification6" on page 430 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	±		431
	Value2 *<Val2>*	[0..1]	±		431

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.11.2.7 TradingVenue <TradgVn>

Presence: [0..1]

Definition: Specifies whether the values defined as MIC (Market Identifier Code-ISO10383) identifier are matching or not.

Impacted by: C18 "OneElementPresentRule"

TradingVenue <TradgVn> contains the following elements (see "CompareMICIdentifier3" on page 382 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	IdentifierSet		383
	Value2 *<Val2>*	[0..1]	IdentifierSet		383

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.11.2.8 MasterAgreementType <MstrAgrmtTp>

Presence: [0..1]

Definition: Specifies whether the information on master agreement type is matching or not.

Impacted by: C19 "OneElementPresentRule"

MasterAgreementType <MstrAgrmtTp> contains the following elements (see "CompareAgreementType2" on page 349 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		349
	Value2 <*Val2*>	[0..1]	±		349

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.11.2.9 ExecutionDateTime <ExctnDtTm>

Presence: [0..1]

Definition: Specifies whether the values defined as ISO date and time are matching or not.

Impacted by: C17 "OneElementPresentRule"

ExecutionDateTime <ExctnDtTm> contains the following elements (see "CompareDateTime3" on page 391 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	DateTime		391
	Value2 <*Val2*>	[0..1]	DateTime		391

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.11.2.10 ValueDate <ValDt>

Presence: [0..1]

Definition: Specifies whether the values defined as ISO date are matching or not.

Impacted by: C14 "OneElementPresentRule"

ValueDate <ValDt> contains the following elements (see "CompareDate3" on page 398 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Date		399
	Value2 <*Val2*>	[0..1]	Date		399

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.11.2.11 MaturityDate <MtrtyDt>

Presence: [0..1]

Definition: Specifies whether the values defined as ISO date are matching or not.

Impacted by: C14 "OneElementPresentRule"

MaturityDate <MtrtyDt> contains the following elements (see "CompareDate3" on page 398 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Date		399
	Value2 <*Val2*>	[0..1]	Date		399

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.11.2.12 MinimumNoticePeriod <MinNtcePrd>

Presence: [0..1]

Definition: Specifies whether the values defined as number with max 3 characters are matching or not.

Impacted by: C20 "OneElementPresentRule"

MinimumNoticePeriod <MinNtcePrd> contains the following elements (see "CompareNumber5" on page 381 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Quantity	C5	382
	Value2 <*Val2*>	[0..1]	Quantity	C5	382

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.11.2.13 EarliestCallBackDate <EarlstCallBckDt>

Presence: [0..1]

Definition: Specifies whether the values defined as ISO date are matching or not.

Impacted by: C14 "OneElementPresentRule"

EarliestCallBackDate <EarlstCallBckDt> contains the following elements (see "CompareDate3" on page 398 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Date		399
	Value2 <*Val2*>	[0..1]	Date		399

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.11.2.14 GeneralCollateral <GnlColl>

Presence: [0..1]

Definition: Specifies whether the values defined as type of collateral agreement are matching or not.

Impacted by: C21 "OneElementPresentRule"

GeneralCollateral <GnlColl> contains the following elements (see "CompareSpecialCollateral3" on page 399 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		399
	Value2 <*Val2*>	[0..1]	CodeSet		399

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.11.2.15 DeliveryByValue <DlvryByVal>

Presence: [0..1]

Definition: Specifies whether the values defined as true/false indicator are matching or not.

Impacted by: C22 "OneElementPresentRule"

DeliveryByValue <DlvryByVal> contains the following elements (see "CompareTrueFalseIndicator3" on page 375 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	Indicator		375
	Value2 *<Val2>*	[0..1]	Indicator		375

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.11.2.16 CollateralDeliveryMethod <CollDlvryMtd>

Presence: [0..1]

Definition: Specifies whether the values defined as collateral delivery method are matching or not.

Impacted by: C23 "OneElementPresentRule"

CollateralDeliveryMethod <CollDlvryMtd> contains the following elements (see "CompareDeliveryMethod3" on page 390 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	CodeSet		390
	Value2 *<Val2>*	[0..1]	CodeSet		390

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.11.2.17 OpenTerm <OpnTerm>

Presence: [0..1]

Definition: Specifies whether the values defined as true/false indicator are matching or not.

Impacted by: C22 "OneElementPresentRule"

OpenTerm <OpnTerm> contains the following elements (see "CompareTrueFalseIndicator3" on page 375 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Indicator		375
	Value2 <*Val2*>	[0..1]	Indicator		375

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.11.2.18 TerminationOption <TermntnOptn>

Presence: [0..1]

Definition: Specifies whether the values defined as repo termination option are matching or not.

Impacted by: C24 "OneElementPresentRule"

TerminationOption <TermntnOptn> contains the following elements (see "CompareTerminationOption3" on page 375 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		376
	Value2 <*Val2*>	[0..1]	CodeSet		376

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.11.2.19 FixedInterestRate <FxdIntrstRate>

Presence: [0..1]

Definition: Specifies whether the values defined as percentage rate are matching or not.

Impacted by: C25 "OneElementPresentRule"

FixedInterestRate <FxdIntrstRate> contains the following elements (see "ComparePercentageRate3" on page 380 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Rate		380
	Value2 <*Val2*>	[0..1]	Rate		380

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.11.2.20 DayCountBasis <DayCntBsis>

Presence: [0..1]

Definition: Specifies whether the values defined as number with max 5 characters are matching or not.

Impacted by: C26 "OneElementPresentRule"

DayCountBasis <DayCntBsis> contains the following elements (see "CompareInterestComputationMethod3" on page 389 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		389
	Value2 <*Val2*>	[0..1]	±		389

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.11.2.21 FloatingInterestReferenceRate <FltgIntrstRefRate>

Presence: [0..1]

Definition: Specifies whether the values defined as benchmark curve name are matching or not.

Impacted by: C27 "OneElementPresentRule"

FloatingInterestReferenceRate <FltgIntrstRefRate> contains the following elements (see "CompareBenchmarkCurveName3" on page 397 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		397
	Value2 <*Val2*>	[0..1]	±		397

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.11.2.22 FloatingInterestRateTermUnit <FltgIntrstRateTermUnit>

Presence: [0..1]

Definition: Specifies whether the values defined as rate basis code are matching or not.

Impacted by: C28 "OneElementPresentRule"

FloatingInterestRateTermUnit <FltgIntrstRateTermUnit> contains the following elements (see "CompareRateBasis3" on page 379 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	CodeSet		379
	Value2 *<Val2>*	[0..1]	CodeSet		380

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.11.2.23 FloatingInterestRateTermValue <FltgIntrstRateTermVal>

Presence: [0..1]

Definition: Specifies whether the values defined as number with max 3 characters are matching or not.

Impacted by: C20 "OneElementPresentRule"

FloatingInterestRateTermValue <FltgIntrstRateTermVal> contains the following elements (see "CompareNumber5" on page 381 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	Quantity	C5	382
	Value2 *<Val2>*	[0..1]	Quantity	C5	382

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.11.2.24 FloatingInterestRatePaymentFrequencyUnit <FltgIntrstRatePmtFrqcyUnit>

Presence: [0..1]

Definition: Specifies whether the values defined as rate basis code are matching or not.

Impacted by: C28 "OneElementPresentRule"

FloatingInterestRatePaymentFrequencyUnit <FltgIntrstRatePmtFrqcyUnit> contains the following elements (see "CompareRateBasis3" on page 379 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		379
	Value2 <*Val2*>	[0..1]	CodeSet		380

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.11.2.25 FloatingInterestRatePaymentFrequencyValue <FltgIntrstRatePmtFrqcyVal>

Presence: [0..1]

Definition: Specifies whether the values defined as number with max 3 characters are matching or not.

Impacted by: C20 "OneElementPresentRule"

FloatingInterestRatePaymentFrequencyValue <FltgIntrstRatePmtFrqcyVal> contains the following elements (see "CompareNumber5" on page 381 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Quantity	C5	382
	Value2 <*Val2*>	[0..1]	Quantity	C5	382

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.11.2.26 FloatingInterestRateResetFrequencyUnit <FltgIntrstRateRstFrqcyUnit>

Presence: [0..1]

Definition: Specifies whether the values defined as rate basis code are matching or not.

Impacted by: C28 "OneElementPresentRule"

FloatingInterestRateResetFrequencyUnit <FltgIntrstRateRstFrqcyUnit> contains the following elements (see "CompareRateBasis3" on page 379 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		379
	Value2 <*Val2*>	[0..1]	CodeSet		380

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.11.2.27 FloatingInterestRateResetFrequencyValue <FltgIntrstRateRstFrqcyVal>

Presence: [0..1]

Definition: Specifies whether the values defined as number with max 3 characters are matching or not.

Impacted by: C29 "OneElementPresentRule"

FloatingInterestRateResetFrequencyValue <FltgIntrstRateRstFrqcyVal> contains the following elements (see "CompareNumber6" on page 381 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Quantity	C6	381
	Value2 <*Val2*>	[0..1]	Quantity	C6	381

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.11.2.28 BasisPointSpread <BsisPtSprd>

Presence: [0..1]

Definition: Specifies whether the values defined as number with max 5 characters are matching or not.

Impacted by: C30 "OneElementPresentRule"

BasisPointSpread <BsisPtSprd> contains the following elements (see "CompareDecimalNumber3" on page 390 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Quantity		391
	Value2 <*Val2*>	[0..1]	Quantity		391

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.11.2.29 MarginLoanAttribute <MrgnLnAttr>

Presence: [0..*]

Definition: Data on amount and interest rates of the transaction.

MarginLoanAttribute <MrgnLnAttr> contains the following elements (see "CompareInterestRate1" on page 383 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	MarginLoanAmount *<MrgnLnAmt>*	[0..1]	±		384
	FixedInterestRate *<FxdIntrstRate>*	[0..1]	±	C25	384
	DayCountBasis *<DayCntBsis>*	[0..1]	±	C26	385
	FloatingInterestReferenceRate *<FltgIntrstRefRate>*	[0..1]	±	C27	385
	FloatingInterestRateTermUnit *<FltgIntrstRateTermUnit>*	[0..1]	±	C28	386
	FloatingInterestRateTermValue *<FltgIntrstRateTermVal>*	[0..1]	±	C20	386
	FloatingInterestRatePaymentFrequencyUnit *<FltgIntrstRatePmtFrqcyUnit>*	[0..1]	±	C28	386
	FloatingInterestRatePaymentFrequencyValue *<FltgIntrstRatePmtFrqcyVal>*	[0..1]	±	C20	387
	FloatingInterestRateResetFrequencyUnit *<FltgIntrstRateRstFrqcyUnit>*	[0..1]	±	C28	387
	FloatingInterestRateResetFrequencyValue *<FltgIntrstRateRstFrqcyVal>*	[0..1]	±	C29	388
	BasisPointSpread *<BsisPtSprd>*	[0..1]	±	C30	388

15.1.11.2.30 PrincipalAmountValueDateAmount <PrncplAmtValDtAmt>

Presence: [0..1]

Definition: Specifies whether the values defined as active or historic currency and amount are matching or not.

Impacted by: C31 "OneElementPresentRule"

PrincipalAmountValueDateAmount <PrncplAmtValDtAmt> contains the following elements (see "CompareActiveOrHistoricCurrencyAndAmount3" on page 348 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	Amount	C1, C3	348
	Value2 *<Val2>*	[0..1]	Amount	C1, C3	348

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.11.2.31 PrincipalAmountMaturityDateAmount <PrncplAmtMtrtyDtAmt>

Presence: [0..1]

Definition: Specifies whether the values defined as active or historic currency and amount are matching or not.

Impacted by: C31 "OneElementPresentRule"

PrincipalAmountMaturityDateAmount <PrncplAmtMtrtyDtAmt> contains the following elements (see "CompareActiveOrHistoricCurrencyAndAmount3" on page 348 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Amount	C1, C3	348
	Value2 <*Val2*>	[0..1]	Amount	C1, C3	348

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.11.2.32 AssetType <AsstTp>

Presence: [0..1]

Definition: Specifies whether the information on the asset type is matching or not.

AssetType <AsstTp> contains one of the following elements (see "SecurityCommodity7Choice" on page 341 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Security <*Scty*>	[0..*]	±	C32	341
Or}	Commodity <*Cmmdty*>	[0..*]	±	C41	342

15.1.11.2.33 LoanValue <LnVal>

Presence: [0..1]

Definition: Specifies whether the values defined as active or historic currency and amount are matching or not.

Impacted by: C31 "OneElementPresentRule"

LoanValue <LnVal> contains the following elements (see "CompareActiveOrHistoricCurrencyAndAmount3" on page 348 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	Amount	C1, C3	348
	Value2 *<Val2>*	[0..1]	Amount	C1, C3	348

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.11.2.34 FixedRebateReferenceRate <FxdRbtRefRate>

Presence: [0..1]

Definition: Specifies whether the values defined as percentage rate are matching or not.

Impacted by: C25 "OneElementPresentRule"

FixedRebateReferenceRate <FxdRbtRefRate> contains the following elements (see "ComparePercentageRate3" on page 380 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	Rate		380
	Value2 *<Val2>*	[0..1]	Rate		380

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.11.2.35 FloatingRebateReferenceRate <FltgRbtRefRate>

Presence: [0..1]

Definition: Specifies whether the values defined as benchmark curve name are matching or not.

Impacted by: C27 "OneElementPresentRule"

FloatingRebateReferenceRate <FltgRbtRefRate> contains the following elements (see "CompareBenchmarkCurveName3" on page 397 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	±		397
	Value2 *<Val2>*	[0..1]	±		397

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.11.2.36 FloatingRebateRateTermUnit <FltgRbtRateTermUnit>

Presence: [0..1]

Definition: Specifies whether the values defined as rate basis code are matching or not.

Impacted by: C28 "OneElementPresentRule"

FloatingRebateRateTermUnit <FltgRbtRateTermUnit> contains the following elements (see "CompareRateBasis3" on page 379 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		379
	Value2 <*Val2*>	[0..1]	CodeSet		380

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.11.2.37 FloatingRebateRateTermValue <FltgRbtRateTermVal>

Presence: [0..1]

Definition: Specifies whether the values defined as number with max 3 characters are matching or not.

Impacted by: C29 "OneElementPresentRule"

FloatingRebateRateTermValue <FltgRbtRateTermVal> contains the following elements (see "CompareNumber6" on page 381 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Quantity	C6	381
	Value2 <*Val2*>	[0..1]	Quantity	C6	381

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.11.2.38 FloatingRebateRatePaymentFrequencyUnit <FltgRbtRatePmtFrqcyUnit>

Presence: [0..1]

Definition: Specifies whether the values defined as rate basis code are matching or not.

Impacted by: C28 "OneElementPresentRule"

FloatingRebateRatePaymentFrequencyUnit <FltgRbtRatePmtFrqcyUnit> contains the following elements (see "CompareRateBasis3" on page 379 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		379
	Value2 <*Val2*>	[0..1]	CodeSet		380

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.11.2.39 FloatingRebateRatePaymentFrequencyValue <FltgRbtRatePmtFrqcyVal>

Presence: [0..1]

Definition: Specifies whether the values defined as number with max 3 characters are matching or not.

Impacted by: C29 "OneElementPresentRule"

FloatingRebateRatePaymentFrequencyValue <FltgRbtRatePmtFrqcyVal> contains the following elements (see "CompareNumber6" on page 381 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Quantity	C6	381
	Value2 <*Val2*>	[0..1]	Quantity	C6	381

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.11.2.40 FloatingRebateRateResetFrequencyUnit <FltgRbtRateRstFrqcyUnit>

Presence: [0..1]

Definition: Specifies whether the values defined as rate basis code are matching or not.

Impacted by: C28 "OneElementPresentRule"

FloatingRebateRateResetFrequencyUnit <FltgRbtRateRstFrqcyUnit> contains the following elements (see "CompareRateBasis3" on page 379 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		379
	Value2 <*Val2*>	[0..1]	CodeSet		380

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.11.2.41 FloatingRebateRateResetFrequencyValue <FltgRbtRateRstFrqcyVal>

Presence: [0..1]

Definition: Specifies whether the values defined as number with max 3 characters are matching or not.

Impacted by: C29 "OneElementPresentRule"

FloatingRebateRateResetFrequencyValue <FltgRbtRateRstFrqcyVal> contains the following elements (see "CompareNumber6" on page 381 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Quantity	C6	381
	Value2 <*Val2*>	[0..1]	Quantity	C6	381

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.11.2.42 RebateRateBasisPointSpread <RbtRateBsisPtSprd>

Presence: [0..1]

Definition: Specifies whether the values defined as number with max 5 characters are matching or not.

Impacted by: C30 "OneElementPresentRule"

RebateRateBasisPointSpread <RbtRateBsisPtSprd> contains the following elements (see "CompareDecimalNumber3" on page 390 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Quantity		391
	Value2 <*Val2*>	[0..1]	Quantity		391

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.11.2.43 FloatingRateAdjustment <FltgRateAdjstmnt>

Presence: [0..*]

Definition: Specifies whether the values defined as the adjusted rate are matching or not.

Impacted by: C25 "OneElementPresentRule"

FloatingRateAdjustment <FltgRateAdjstmnt> contains the following elements (see "ComparePercentageRate3" on page 380 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Rate		380
	Value2 <*Val2*>	[0..1]	Rate		380

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.11.2.44 FloatingRateAdjustmentDate <FltgRateAdjstmntDt>

Presence: [0..*]

Definition: Specifies whether the values defined as the Rate Date are matching or not.

Impacted by: C14 "OneElementPresentRule"

FloatingRateAdjustmentDate <FltgRateAdjstmntDt> contains the following elements (see "CompareDate3" on page 398 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Date		399
	Value2 <*Val2*>	[0..1]	Date		399

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.11.2.45 LendingFee <LndgFee>

Presence: [0..1]

Definition: Specifies whether the values defined as percentage rate are matching or not.

Impacted by: C25 "OneElementPresentRule"

LendingFee <LndgFee> contains the following elements (see "ComparePercentageRate3" on page 380 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Rate		380
	Value2 <*Val2*>	[0..1]	Rate		380

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.11.2.46 OutstandingMarginLoanAmount <OutsdngMrgnLnAmt>

Presence: [0..1]

Definition: Specifies whether the values defined as active or historic currency and amount are matching or not.

Impacted by: C31 "OneElementPresentRule"

OutstandingMarginLoanAmount <OutsdngMrgnLnAmt> contains the following elements (see "CompareActiveOrHistoricCurrencyAndAmount3" on page 348 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Amount	C1, C3	348
	Value2 <*Val2*>	[0..1]	Amount	C1, C3	348

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.11.2.47 ShortMarketValueAmount <ShrtMktValAmt>

Presence: [0..1]

Definition: Specifies whether the values defined as active or historic currency and amount are matching or not.

Impacted by: C31 "OneElementPresentRule"

ShortMarketValueAmount <ShrtMktValAmt> contains the following elements (see "CompareActiveOrHistoricCurrencyAndAmount3" on page 348 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Amount	C1, C3	348
	Value2 <*Val2*>	[0..1]	Amount	C1, C3	348

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.11.2.48 LevelType <LvlTp>

Presence: [0..1]

Definition: Specifies whether the values defined as transaction/position indicator are matching or not.

Impacted by: C44 "OneElementPresentRule"

LevelType <LvlTp> contains the following elements (see "CompareReportingLevelType3" on page 378 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		379
	Value2 <*Val2*>	[0..1]	CodeSet		379

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.11.2.49 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Unit of measure in which the quantity is expressed.

Impacted by: C43 "OneElementPresentRule"

UnitOfMeasure <UnitOfMeasr> contains the following elements (see "CompareUnitOfMeasure3" on page 367 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		367
	Value2 <*Val2*>	[0..1]	CodeSet		371

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.11.3 TransactionLoanData26Choice

Definition: Details of the loan used for financing the transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	RepurchaseTrade <*RpTrad*>	[1..1]	±		239
Or	BuySellBack <*BuySellBck*>	[1..1]	±		239
Or	SecuritiesLending <*SctiesLndg*>	[1..1]	±		240
Or}	MarginLending <*MrgnLndg*>	[1..1]	±		240

15.1.11.3.1 RepurchaseTrade <RpTrad>

Presence: [1..1]

Definition: Details of the repurchase trade transaction.

RepurchaseTrade <RpTrad> contains the following elements (see "LoanData120" on page 272 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	EventDate <*EvtDt*>	[1..1]	Date		272
	UniqueTradeIdentifier <*UnqTradIdr*>	[0..1]	Text		273
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		273

15.1.11.3.2 BuySellBack <BuySellBck>

Presence: [1..1]

Definition: Details of the buy sell back transaction.

BuySellBack <BuySellBck> contains the following elements (see "LoanData120" on page 272 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	EventDate *<EvtDt>*	[1..1]	Date		272
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]	Text		273
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		273

15.1.11.3.3 SecuritiesLending <SctiesLndg>

Presence: [1..1]

Definition: Details of the securities lending transaction.

SecuritiesLending <SctiesLndg> contains the following elements (see "LoanData120" on page 272 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	EventDate *<EvtDt>*	[1..1]	Date		272
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]	Text		273
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		273

15.1.11.3.4 MarginLending <MrgnLndg>

Presence: [1..1]

Definition: Details of the margin lending transaction.

MarginLending <MrgnLndg> contains the following elements (see "LoanData120" on page 272 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	EventDate *<EvtDt>*	[1..1]	Date		272
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]	Text		273
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		273

15.1.11.4 TransactionLoanData32Choice

Definition: Provides the details of the reported transaction.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	RepurchaseTrade *<RpTrad>*	[1..1]	±		241
Or	BuySellBack *<BuySellBck>*	[1..1]	±		241
Or}	SecuritiesLending *<SctiesLndg>*	[1..1]	±		242

15.1.11.4.1 RepurchaseTrade <RpTrad>

Presence: [1..1]

Definition: Details of the repurchase trade transaction.

RepurchaseTrade <RpTrad> contains the following elements (see "LoanData143" on page 255 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier *<UnqTradIdr>*	[1..1]	Text		255
	EventDate *<EvtDt>*	[1..1]	Date		256
	ExecutionDateTime *<ExctnDtTm>*	[1..1]	DateTime		256
	ClearingStatus *<ClrSts>*	[1..1]	±		256
	TradingVenue *<TradgVn>*	[1..1]	IdentifierSet		256
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		256
	ValueDate *<ValDt>*	[1..1]	Date		257
	GeneralCollateral *<GnlColl>*	[0..1]	CodeSet		257
	DeliveryByValue *<DlvryByVal>*	[1..1]	Indicator		257
	CollateralDeliveryMethod *<CollDlvryMtd>*	[1..1]	CodeSet		257
	Term *<Term>*	[0..*]	±		258
	InterestRate *<IntrstRate>*	[0..1]	±		258
	PrincipalAmount *<PrncplAmt>*	[0..1]	±	C12	258
	TerminationDate *<TermntnDt>*	[0..1]	Date		258
	UnitPrice *<UnitPric>*	[0..1]	±		259

15.1.11.4.2 BuySellBack <BuySellBck>

Presence: [1..1]

Definition: Details of the buy sell back transaction.

BuySellBack <BuySellBck> contains the following elements (see "LoanData144" on page 251 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PrincipalAmount *<PrncplAmt>*	[0..1]	±	C12	252
	MaturityDate *<MtrtyDt>*	[1..1]	Date		252
	UniqueTradeIdentifier *<UnqTradIdr>*	[1..1]	Text		253
	EventDate *<EvtDt>*	[1..1]	Date		253
	ClearingStatus *<ClrSts>*	[1..1]	±		253
	TradingVenue *<TradgVn>*	[1..1]	IdentifierSet		253
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		253
	ExecutionDateTime *<ExctnDtTm>*	[1..1]	DateTime		254
	ValueDate *<ValDt>*	[1..1]	Date		254
	TerminationDate *<TermntnDt>*	[0..1]	Date		254
	GeneralCollateral *<GnlColl>*	[0..1]	CodeSet		254
	UnitPrice *<UnitPric>*	[0..1]	±		254

15.1.11.4.3 SecuritiesLending <SctiesLndg>

Presence: [1..1]

Definition: Details of the securities lending transaction.

SecuritiesLending <SctiesLndg> contains the following elements (see "LoanData145" on page 247 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	DeliveryByValue <*DlvryByVal*>	[1..1]	Indicator		248
	CollateralDeliveryMethod <*CollDlvryMtd*>	[0..1]	CodeSet		248
	Term <*Term*>	[0..*]	±		248
	AssetType <*AsstTp*>	[1..1]	±	C14	248
	RebateRate <*RbtRate*>	[0..1]	±		249
	LoanValue <*LnVal*>	[1..1]	Amount	C1, C3	249
	LendingFee <*LndgFee*>	[0..1]	Rate		249
	UniqueTradeIdentifier <*UnqTradIdr*>	[1..1]	Text		249
	EventDate <*EvtDt*>	[1..1]	Date		250
	ClearingStatus <*ClrSts*>	[1..1]	±		250
	TradingVenue <*TradgVn*>	[1..1]	IdentifierSet		250
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		250
	ExecutionDateTime <*ExctnDtTm*>	[1..1]	DateTime		250
	ValueDate <*ValDt*>	[1..1]	Date		251
	TerminationDate <*TermntnDt*>	[0..1]	Date		251
	GeneralCollateral <*GnlColl*>	[0..1]	CodeSet		251

15.1.11.5 TransactionLoanData31Choice

Definition: Provides the details of the reported transaction.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	RepurchaseTrade <*RpTrad*>	[1..1]	±	C7	243
Or	BuySellBack <*BuySellBck*>	[1..1]	±		245
Or	SecuritiesLending <*SctiesLndg*>	[1..1]	±		245
Or}	MarginLending <*MrgnLndg*>	[1..1]	±		246

15.1.11.5.1 RepurchaseTrade <RpTrad>

Presence: [1..1]

Definition: Details of the repurchase trade transaction.

Impacted by: C7 "OneElementPresentRule"

RepurchaseTrade <RpTrad> contains the following elements (see "LoanData139" on page 274 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier <*UnqTradIdr*>	[0..1]	Text		275
	EventDate <*EvtDt*>	[0..1]	Date		275
	ExecutionDateTime <*ExctnDtTm*>	[0..1]	DateTime		275
	ClearingStatus <*ClrSts*>	[0..1]	±		275
	TradingVenue <*TradgVn*>	[0..1]	IdentifierSet		276
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		276
	ValueDate <*ValDt*>	[0..1]	Date		276
	MinimumNoticePeriod <*MinNtcePrd*>	[0..1]	Quantity		276
	EarliestCallBackDate <*EarlstCallBckDt*>	[0..1]	Date		276
	GeneralCollateral <*GnlColl*>	[0..1]	CodeSet		277
	DeliveryByValue <*DlvryByVal*>	[0..1]	Indicator		277
	CollateralDeliveryMethod <*CollDlvryMtd*>	[0..1]	CodeSet		277
	Term <*Term*>	[0..*]	±		277
	InterestRate <*IntrstRate*>	[0..1]	±		278
	PrincipalAmount <*PrncplAmt*>	[0..1]	±	C12	278
	TerminationDate <*TermntnDt*>	[0..1]	Date		278

Constraints

- **OneElementPresentRule**

  Following Must be True

  /UniqueTradeIdentifier Must be present

  Or /EventDate Must be present

  Or /ExecutionDateTime Must be present

  Or /ClearingStatus Must be present

  Or /TradingVenue Must be present

  Or /MasterAgreement Must be present

  Or /ValueDate Must be present

  Or /MinimumNoticePeriod Must be present

  Or /EarliestCallBackDate Must be present

Or /GeneralCollateral Must be present

Or /DeliveryByValue Must be present

Or /CollateralDeliveryMethod Must be present

Or /Term Must be present

Or /InterestRate Must be present

Or /PrincipalAmount Must be present

Or /TerminationDate Must be present

15.1.11.5.2 BuySellBack <BuySellBck>

Presence: [1..1]

Definition: Details of the buy sell back transaction.

BuySellBack <BuySellBck> contains the following elements (see "LoanData140" on page 264 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier <*UnqTradIdr*>	[0..1]	Text		264
	EventDate <*EvtDt*>	[1..1]	Date		264
	ExecutionDateTime <*ExctnDtTm*>	[0..1]	DateTime		265
	ClearingStatus <*ClrSts*>	[0..1]	±		265
	TradingVenue <*TradgVn*>	[0..1]	IdentifierSet		265
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		265
	ValueDate <*ValDt*>	[0..1]	Date		265
	MaturityDate <*MtrtyDt*>	[0..1]	Date		266
	GeneralCollateral <*GnlColl*>	[0..1]	CodeSet		266
	PrincipalAmount <*PrncplAmt*>	[0..1]	±	C12	266
	UnitPrice <*UnitPric*>	[0..1]	±		266
	TerminationDate <*TermntnDt*>	[0..1]	Date		267

15.1.11.5.3 SecuritiesLending <SctiesLndg>

Presence: [1..1]

Definition: Details of the securities lending transaction.

SecuritiesLending <SctiesLndg> contains the following elements (see "LoanData141" on page 259 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier <*UnqTradIdr*>	[0..1]	Text		260
	EventDate <*EvtDt*>	[1..1]	Date		260
	ExecutionDateTime <*ExctnDtTm*>	[0..1]	DateTime		260
	ClearingStatus <*ClrSts*>	[0..1]	±		260
	TradingVenue <*TradgVn*>	[0..1]	IdentifierSet		261
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		261
	ValueDate <*ValDt*>	[0..1]	Date		261
	GeneralCollateral <*GnlColl*>	[0..1]	CodeSet		261
	DeliveryByValue <*DlvryByVal*>	[0..1]	Indicator		262
	CollateralDeliveryMethod <*CollDlvryMtd*>	[0..1]	CodeSet		262
	Term <*Term*>	[0..*]	±		262
	AssetType <*AsstTp*>	[0..1]	±	C14	262
	LoanValue <*LnVal*>	[0..1]	Amount	C1, C3	263
	RebateRate <*RbtRate*>	[0..1]	±		263
	LendingFee <*LndgFee*>	[0..1]	Rate		264
	TerminationDate <*TermntnDt*>	[0..1]	Date		264

15.1.11.5.4 MarginLending <MrgnLndg>

Presence: [1..1]

Definition: Details of the margin lending transaction.

MarginLending <MrgnLndg> contains the following elements (see "LoanData142" on page 282 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]	Text		282
	EventDate *<EvtDt>*	[1..1]	Date		282
	ExecutionDateTime *<ExctnDtTm>*	[0..1]	DateTime		283
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		283
	CollateralDeliveryMethod *<CollDlvryMtd>*	[0..1]	CodeSet		283
	OutstandingMarginLoanAmount *<OutsdngMrgnLnAmt>*	[0..1]	Amount	C1, C3	283
	ShortMarketValueAmount *<ShrtMktValAmt>*	[0..1]	Amount	C1, C3	283
	MarginLoanAttribute *<MrgnLnAttr>*	[0..*]	±		284
	TerminationDate *<TermntnDt>*	[0..1]	Date		284

15.1.11.6 LoanData145

Definition: Specifies the loan data details in case of a securities lending transaction.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	DeliveryByValue *<DlvryByVal>*	[1..1]	Indicator		248
	CollateralDeliveryMethod *<CollDlvryMtd>*	[0..1]	CodeSet		248
	Term *<Term>*	[0..*]	±		248
	AssetType *<AsstTp>*	[1..1]	±	C14	248
	RebateRate *<RbtRate>*	[0..1]	±		249
	LoanValue *<LnVal>*	[1..1]	Amount	C1, C3	249
	LendingFee *<LndgFee>*	[0..1]	Rate		249
	UniqueTradeIdentifier *<UnqTradIdr>*	[1..1]	Text		249
	EventDate *<EvtDt>*	[1..1]	Date		250
	ClearingStatus *<ClrSts>*	[1..1]	±		250
	TradingVenue *<TradgVn>*	[1..1]	IdentifierSet		250
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		250
	ExecutionDateTime *<ExctnDtTm>*	[1..1]	DateTime		250
	ValueDate *<ValDt>*	[1..1]	Date		251
	TerminationDate *<TermntnDt>*	[0..1]	Date		251
	GeneralCollateral *<GnlColl>*	[0..1]	CodeSet		251

15.1.11.6.1 DeliveryByValue <DlvryByVal>

Presence: [1..1]

Definition: Specifies whether the transaction was settled using the Delivery-by-Value (DBV) mechanism.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 557):

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

15.1.11.6.2 CollateralDeliveryMethod <CollDlvryMtd>

Presence: [0..1]

Definition: Specifies whether the collateral is subject to a title transfer collateral arrangement, a securities interest collateral arrangement, or a securities interest with the right of use.

Datatype: "CollateralDeliveryMethod1Code" on page 538

CodeName	Name	Definition
SICA	SecuritiesInterestCollateralArrangement	Securities interest collateral arrangement.
SIUR	SecuritiesInterestWithUseRight	Securities interest with the right of use.
TTCA	TitleTransferCollateralArrangement	Title transfer collateral arrangement.

15.1.11.6.3 Term <Term>

Presence: [0..*]

Definition: Indication whether the transaction is open term or, i.e. has no fixed maturity date, or fixed term with a contractually agreed maturity date.

Term <Term> contains one of the following elements (see "ContractTerm7Choice" on page 434 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Open <*Opn*>	[1..1]	±	C9	434
Or}	Fixed <*Fxd*>	[1..1]	±	C9	435

15.1.11.6.4 AssetType <AsstTp>

Presence: [1..1]

Definition: Indication of the type of assets subject of the transaction.

Impacted by: C14 "OneElementPresentRule"

AssetType <AsstTp> contains the following elements (see "SecurityCommodity9" on page 343 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Security <*Scty*>	[0..*]	±	C15	343
	Commodity <*Cmmdty*>	[0..*]	±	C16	344

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Security[*] Must be present
 Or    /Commodity[*] Must be present
```

15.1.11.6.5 RebateRate <RbtRate>

Presence: [0..1]

Definition: Interest rate (rate agreed to be paid by the lender for the reinvestment of the cash collateral minus lending fee) paid by the lender of the security or commodity to the borrower (positive rebate rate) or by the borrower to the lender (negative rebate rate) on the balance of the provided cash collateral.

RebateRate <RbtRate> contains one of the following elements (see "InterestRate27Choice" on page 487 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Fixed <*Fxd*>	[1..1]	±	C10	487
Or}	Floating <*Fltg*>	[1..1]	±	C11	487

15.1.11.6.6 LoanValue <LnVal>

Presence: [1..1]

Definition: Specifies the loan value, that is the quantity or nominal amount multiplied by the price.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 521

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.

15.1.11.6.7 LendingFee <LndgFee>

Presence: [0..1]

Definition: Fee that the borrower of the security or commodity pays to the lender.

Datatype: "PercentageRate" on page 559

15.1.11.6.8 UniqueTradeIdentifier <UnqTradIdr>

Presence: [1..1]

Definition: Unique trade Identifier (UTI) as agreed with the other counterparty.

Datatype: "Max52Text" on page 561

15.1.11.6.9 EventDate <EvtDt>

Presence: [1..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place. In the case of action types valuation update, collateral update, reuse update, margin update, the date for which the information contained in the report is provided.

Datatype: "ISODate" on page 555

15.1.11.6.10 ClearingStatus <ClrSts>

Presence: [1..1]

Definition: Indicates whether clearing of contract has taken place.

ClearingStatus <ClrSts> contains one of the following elements (see "Cleared16Choice" on page 439 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Cleared <*Clrd*>	[1..1]	±	C8	440
Or}	NonCleared <*NonClrd*>	[1..1]	CodeSet		440

15.1.11.6.11 TradingVenue <TradgVn>

Presence: [1..1]

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

Datatype: "MICIdentifier" on page 557

15.1.11.6.12 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Reference to master agreement under which the counterparties concluded a documented transaction.

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement7" on page 120 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]			120
{Or	Type <*Tp*>	[1..1]	CodeSet		120
Or}	Proprietary <*Prtry*>	[1..1]	Text		120
	Version <*Vrsn*>	[0..1]	Text		120
	OtherMasterAgreementDetails <*OthrMstrAgrmtDtls*>	[0..1]	Text		121

15.1.11.6.13 ExecutionDateTime <ExctnDtTm>

Presence: [1..1]

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

Datatype: "ISODateTime" on page 555

15.1.11.6.14 ValueDate <ValDt>

Presence: [1..1]

Definition: Date on which the counterparties contractually agree the exchange of securities or commodities versus collateral for the opening leg (spot leg) of the secured financing transaction. In the case of rollover of open term repurchase transactions, this is the date on which the rollover settles, even if no exchange of cash takes place.

Datatype: "ISODate" on page 555

15.1.11.6.15 TerminationDate <TermntnDt>

Presence: [0..1]

Definition: Termination date in the case of a full early termination of the reported transaction.

Datatype: "ISODate" on page 555

15.1.11.6.16 GeneralCollateral <GnlColl>

Presence: [0..1]

Definition: Indication whether the transaction is subject to a general collateral arrangement. -'true' shall be populated for general collateral. General collateral specifies a collateral arrangement for a repurchase transaction in which the security lender may choose the security to provide as collateral with the cash provider amongst a relatively wide range of securities meeting predefined criteria.

-'false' shall be populated for specific collateral. Specific collateral specifies a collateral arrangement for a repurchase transaction in which the buyer requests a specific security or commodity (individual ISIN) to be provided by the seller.

Datatype: "SpecialCollateral1Code" on page 549

CodeName	Name	Definition
GENE	GeneralCollateral	Identifies that all repurchase agreements are conducted against general collateral.
SPEC	SpecialCollateral	Identifies that all repurchase agreements are conducted against special collateral.

15.1.11.7 LoanData144

Definition: Specifies the loan data details in case of a buy sell back transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PrincipalAmount <*PrncplAmt*>	[0..1]	±	C12	252
	MaturityDate <*MtrtyDt*>	[1..1]	Date		252
	UniqueTradeIdentifier <*UnqTradIdr*>	[1..1]	Text		253
	EventDate <*EvtDt*>	[1..1]	Date		253
	ClearingStatus <*ClrSts*>	[1..1]	±		253
	TradingVenue <*TradgVn*>	[1..1]	IdentifierSet		253
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		253
	ExecutionDateTime <*ExctnDtTm*>	[1..1]	DateTime		254
	ValueDate <*ValDt*>	[1..1]	Date		254
	TerminationDate <*TermntnDt*>	[0..1]	Date		254
	GeneralCollateral <*GnlColl*>	[0..1]	CodeSet		254
	UnitPrice <*UnitPric*>	[0..1]	±		254

15.1.11.7.1 PrincipalAmount <PrncplAmt>

Presence: [0..1]

Definition: Indication of the cash values to be settled as of the start and maturity date of the transaction.

Impacted by: C12 "OneElementPresentRule"

PrincipalAmount <PrncplAmt> contains the following elements (see "PrincipalAmount3" on page 212 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ValueDateAmount <*ValDtAmt*>	[0..1]	Amount	C1, C3	212
	MaturityDateAmount <*MtrtyDtAmt*>	[0..1]	Amount	C1, C3	213

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ValueDateAmount Must be present
 Or    /MaturityDateAmount Must be present
```

15.1.11.7.2 MaturityDate <MtrtyDt>

Presence: [1..1]

Definition: Date on which the counterparties contractually agree the exchange of securities or commodities versus collateral for the closing leg (forward leg) of the secured financing transaction. This information shall not be reported for open term agreements.

Datatype: "ISODate" on page 555

15.1.11.7.3 UniqueTradeIdentifier <UnqTradIdr>

Presence: [1..1]

Definition: Unique trade Identifier (UTI) as agreed with the other counterparty.

Datatype: "Max52Text" on page 561

15.1.11.7.4 EventDate <EvtDt>

Presence: [1..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place. In the case of action types valuation update, collateral update, reuse update, margin update, the date for which the information contained in the report is provided.

Datatype: "ISODate" on page 555

15.1.11.7.5 ClearingStatus <ClrSts>

Presence: [1..1]

Definition: Indicates whether clearing of contract has taken place.

ClearingStatus <ClrSts> contains one of the following elements (see "Cleared16Choice" on page 439 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Cleared <*Clrd*>	[1..1]	±	C8	440
Or}	NonCleared <*NonClrd*>	[1..1]	CodeSet		440

15.1.11.7.6 TradingVenue <TradgVn>

Presence: [1..1]

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

Datatype: "MICIdentifier" on page 557

15.1.11.7.7 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Reference to master agreement under which the counterparties concluded a documented transaction.

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement7" on page 120 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]			120
{Or	Type <*Tp*>	[1..1]	CodeSet		120
Or}	Proprietary <*Prtry*>	[1..1]	Text		120
	Version <*Vrsn*>	[0..1]	Text		120
	OtherMasterAgreementDetails <*OthrMstrAgrmtDtls*>	[0..1]	Text		121

15.1.11.7.8 ExecutionDateTime <ExctnDtTm>

Presence: [1..1]

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

Datatype: "ISODateTime" on page 555

15.1.11.7.9 ValueDate <ValDt>

Presence: [1..1]

Definition: Date on which the counterparties contractually agree the exchange of securities or commodities versus collateral for the opening leg (spot leg) of the secured financing transaction. In the case of rollover of open term repurchase transactions, this is the date on which the rollover settles, even if no exchange of cash takes place.

Datatype: "ISODate" on page 555

15.1.11.7.10 TerminationDate <TermntnDt>

Presence: [0..1]

Definition: Termination date in the case of a full early termination of the reported transaction.

Datatype: "ISODate" on page 555

15.1.11.7.11 GeneralCollateral <GnlColl>

Presence: [0..1]

Definition: Indication whether the transaction is subject to a general collateral arrangement. -'true' shall be populated for general collateral. General collateral specifies a collateral arrangement for a repurchase transaction in which the security lender may choose the security to provide as collateral with the cash provider amongst a relatively wide range of securities meeting predefined criteria.

-'false' shall be populated for specific collateral. Specific collateral specifies a collateral arrangement for a repurchase transaction in which the buyer requests a specific security or commodity (individual ISIN) to be provided by the seller.

Datatype: "SpecialCollateral1Code" on page 549

CodeName	Name	Definition
GENE	GeneralCollateral	Identifies that all repurchase agreements are conducted against general collateral.
SPEC	SpecialCollateral	Identifies that all repurchase agreements are conducted against special collateral.

15.1.11.7.12 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of collateral component, including accrued interest for interest-bearing securities.

UnitPrice <UnitPric> contains one of the following elements (see "SecuritiesTransactionPrice19Choice" on page 474 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue *<MntryVal>*	[1..1]	±		475
Or	Unit *<Unit>*	[1..1]	Quantity		475
Or	Percentage *<Pctg>*	[1..1]	Rate		475
Or	Yield *<Yld>*	[1..1]	Rate		475
Or	Decimal *<Dcml>*	[1..1]	Rate		475
Or	PendingPrice *<PdgPric>*	[1..1]	CodeSet		476
Or}	Other *<Othr>*	[1..1]	±	C13	476

15.1.11.8 LoanData143

Definition: Specifies the loan data details in case of a repurchase trade transaction.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier *<UnqTradIdr>*	[1..1]	Text		255
	EventDate *<EvtDt>*	[1..1]	Date		256
	ExecutionDateTime *<ExctnDtTm>*	[1..1]	DateTime		256
	ClearingStatus *<ClrSts>*	[1..1]	±		256
	TradingVenue *<TradgVn>*	[1..1]	IdentifierSet		256
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		256
	ValueDate *<ValDt>*	[1..1]	Date		257
	GeneralCollateral *<GnlColl>*	[0..1]	CodeSet		257
	DeliveryByValue *<DlvryByVal>*	[1..1]	Indicator		257
	CollateralDeliveryMethod *<CollDlvryMtd>*	[1..1]	CodeSet		257
	Term *<Term>*	[0..*]	±		258
	InterestRate *<IntrstRate>*	[0..1]	±		258
	PrincipalAmount *<PrncplAmt>*	[0..1]	±	C12	258
	TerminationDate *<TermntnDt>*	[0..1]	Date		258
	UnitPrice *<UnitPric>*	[0..1]	±		259

15.1.11.8.1 UniqueTradeIdentifier <UnqTradIdr>

Presence: [1..1]

Definition: Unique trade Identifier (UTI) as agreed with the other counterparty.

Datatype: "Max52Text" on page 561

15.1.11.8.2 EventDate <EvtDt>

Presence: [1..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place. In the case of action types valuation update, collateral update, reuse update, margin update, the date for which the information contained in the report is provided.

Datatype: "ISODate" on page 555

15.1.11.8.3 ExecutionDateTime <ExctnDtTm>

Presence: [1..1]

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

Datatype: "ISODateTime" on page 555

15.1.11.8.4 ClearingStatus <ClrSts>

Presence: [1..1]

Definition: Indicates whether clearing of contract has taken place.

ClearingStatus <ClrSts> contains one of the following elements (see "Cleared16Choice" on page 439 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Cleared <*Clrd*>	[1..1]	±	C8	440
Or}	NonCleared <*NonClrd*>	[1..1]	CodeSet		440

15.1.11.8.5 TradingVenue <TradgVn>

Presence: [1..1]

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

Datatype: "MICIdentifier" on page 557

15.1.11.8.6 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Reference to master agreement under which the counterparties concluded a documented transaction.

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement7" on page 120 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]			120
{Or	Type <*Tp*>	[1..1]	CodeSet		120
Or}	Proprietary <*Prtry*>	[1..1]	Text		120
	Version <*Vrsn*>	[0..1]	Text		120
	OtherMasterAgreementDetails <*OthrMstrAgrmtDtls*>	[0..1]	Text		121

15.1.11.8.7 ValueDate <ValDt>

Presence: [1..1]

Definition: Date on which the counterparties contractually agree the exchange of securities or commodities versus collateral for the opening leg (spot leg) of the secured financing transaction. In the case of rollover of open term repurchase transactions, this is the date on which the rollover settles, even if no exchange of cash takes place.

Datatype: "ISODate" on page 555

15.1.11.8.8 GeneralCollateral <GnlColl>

Presence: [0..1]

Definition: Indication whether the transaction is subject to a general collateral arrangement. -'true' shall be populated for general collateral. General collateral specifies a collateral arrangement for a repurchase transaction in which the security lender may choose the security to provide as collateral with the cash provider amongst a relatively wide range of securities meeting predefined criteria.

-'false' shall be populated for specific collateral. Specific collateral specifies a collateral arrangement for a repurchase transaction in which the buyer requests a specific security or commodity (individual ISIN) to be provided by the seller.

Datatype: "SpecialCollateral1Code" on page 549

CodeName	Name	Definition
GENE	GeneralCollateral	Identifies that all repurchase agreements are conducted against general collateral.
SPEC	SpecialCollateral	Identifies that all repurchase agreements are conducted against special collateral.

15.1.11.8.9 DeliveryByValue <DlvryByVal>

Presence: [1..1]

Definition: Indicates whether the transaction was settled using the Delivery-by-Value (DBV) mechanism.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 557):

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

15.1.11.8.10 CollateralDeliveryMethod <CollDlvryMtd>

Presence: [1..1]

Definition: Delivery method of the collateral.

Datatype: "CollateralDeliveryMethod1Code" on page 538

CodeName	Name	Definition
SICA	SecuritiesInterestCollateralArrangement	Securities interest collateral arrangement.
SIUR	SecuritiesInterestWithUseRight	Securities interest with the right of use.
TTCA	TitleTransferCollateralArrangement	Title transfer collateral arrangement.

15.1.11.8.11 Term <Term>

Presence: [0..*]

Definition: Period before or at the end of which the loan should be repaid or renegotiated for another term.

Term <Term> contains one of the following elements (see "ContractTerm7Choice" on page 434 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Open <*Opn*>	[1..1]	±	C9	434
Or}	Fixed <*Fxd*>	[1..1]	±	C9	435

15.1.11.8.12 InterestRate <IntrstRate>

Presence: [0..1]

Definition: Interest rate of the loan.

InterestRate <IntrstRate> contains one of the following elements (see "InterestRate27Choice" on page 487 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Fixed <*Fxd*>	[1..1]	±	C10	487
Or}	Floating <*Fltg*>	[1..1]	±	C11	487

15.1.11.8.13 PrincipalAmount <PrncplAmt>

Presence: [0..1]

Definition: Amount of money to be settled as of the start date and maturity date of the transaction.

Impacted by: C12 "OneElementPresentRule"

PrincipalAmount <PrncplAmt> contains the following elements (see "PrincipalAmount3" on page 212 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ValueDateAmount <*ValDtAmt*>	[0..1]	Amount	C1, C3	212
	MaturityDateAmount <*MtrtyDtAmt*>	[0..1]	Amount	C1, C3	213

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ValueDateAmount Must be present
 Or    /MaturityDateAmount Must be present
```

15.1.11.8.14 TerminationDate <TermntnDt>

Presence: [0..1]

Definition: Termination date in the case of a full early termination of the reported transaction.

Datatype: "ISODate" on page 555

15.1.11.8.15 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of collateral component, including accrued interest for interest-bearing securities.

UnitPrice <UnitPric> contains one of the following elements (see "SecuritiesTransactionPrice19Choice" on page 474 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		475
Or	Unit <*Unit*>	[1..1]	Quantity		475
Or	Percentage <*Pctg*>	[1..1]	Rate		475
Or	Yield <*Yld*>	[1..1]	Rate		475
Or	Decimal <*Dcml*>	[1..1]	Rate		475
Or	PendingPrice <*PdgPric*>	[1..1]	CodeSet		476
Or}	Other <*Othr*>	[1..1]	±	C13	476

15.1.11.9 LoanData141

Definition: Specifies the loan data details in case of a securities lending transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier <*UnqTradIdr*>	[0..1]	Text		260
	EventDate <*EvtDt*>	[1..1]	Date		260
	ExecutionDateTime <*ExctnDtTm*>	[0..1]	DateTime		260
	ClearingStatus <*ClrSts*>	[0..1]	±		260
	TradingVenue <*TradgVn*>	[0..1]	IdentifierSet		261
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		261
	ValueDate <*ValDt*>	[0..1]	Date		261
	GeneralCollateral <*GnlColl*>	[0..1]	CodeSet		261
	DeliveryByValue <*DlvryByVal*>	[0..1]	Indicator		262
	CollateralDeliveryMethod <*CollDlvryMtd*>	[0..1]	CodeSet		262
	Term <*Term*>	[0..*]	±		262
	AssetType <*AsstTp*>	[0..1]	±	C14	262
	LoanValue <*LnVal*>	[0..1]	Amount	C1, C3	263
	RebateRate <*RbtRate*>	[0..1]	±		263
	LendingFee <*LndgFee*>	[0..1]	Rate		264
	TerminationDate <*TermntnDt*>	[0..1]	Date		264

15.1.11.9.1 UniqueTradeIdentifier <UnqTradIdr>

Presence: [0..1]

Definition: Unique trade Identifier (UTI) as agreed with the other counterparty.

Datatype: "Max52Text" on page 561

15.1.11.9.2 EventDate <EvtDt>

Presence: [1..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place.

Datatype: "ISODate" on page 555

15.1.11.9.3 ExecutionDateTime <ExctnDtTm>

Presence: [0..1]

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

Datatype: "ISODateTime" on page 555

15.1.11.9.4 ClearingStatus <ClrSts>

Presence: [0..1]

Definition: Indicates whether clearing of contract has taken place.

ClearingStatus <ClrSts> contains one of the following elements (see "Cleared16Choice" on page 439 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Cleared <*Clrd*>	[1..1]	±	C8	440
Or}	NonCleared <*NonClrd*>	[1..1]	CodeSet		440

15.1.11.9.5 TradingVenue <TradgVn>

Presence: [0..1]

Definition: Identification of the trading venue where the transaction was executed.

Datatype: "MICIdentifier" on page 557

15.1.11.9.6 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Reference to master agreement under which the counterparties concluded a documented transaction.

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement7" on page 120 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]			120
{Or	Type <*Tp*>	[1..1]	CodeSet		120
Or}	Proprietary <*Prtry*>	[1..1]	Text		120
	Version <*Vrsn*>	[0..1]	Text		120
	OtherMasterAgreementDetails <*OthrMstrAgrmtDtls*>	[0..1]	Text		121

15.1.11.9.7 ValueDate <ValDt>

Presence: [0..1]

Definition: Date on which the counterparties contractually agree the exchange of securities or commodities versus collateral for the opening leg (spot leg) of the secured financing transaction. In the case of rollover of open term transactions, this is the date on which the rollover settles, even if no exchange of cash takes place.

Datatype: "ISODate" on page 555

15.1.11.9.8 GeneralCollateral <GnlColl>

Presence: [0..1]

Definition: Indication whether the secured financing transaction is subject to a general collateral arrangement.

Datatype: "SpecialCollateral1Code" on page 549

CodeName	Name	Definition
GENE	GeneralCollateral	Identifies that all repurchase agreements are conducted against general collateral.
SPEC	SpecialCollateral	Identifies that all repurchase agreements are conducted against special collateral.

15.1.11.9.9 DeliveryByValue <DlvryByVal>

Presence: [0..1]

Definition: This field specifies whether the transaction was settled using the Delivery-by-Value (DBV) mechanism.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 557):

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

15.1.11.9.10 CollateralDeliveryMethod <CollDlvryMtd>

Presence: [0..1]

Definition: Specifies whether the collateral is subject to a title transfer collateral arrangement, a securities interest collateral arrangement, or a securities interest with the right of use.

Datatype: "CollateralDeliveryMethod1Code" on page 538

CodeName	Name	Definition
SICA	SecuritiesInterestCollateralArrangement	Securities interest collateral arrangement.
SIUR	SecuritiesInterestWithUseRight	Securities interest with the right of use.
TTCA	TitleTransferCollateralArrangement	Title transfer collateral arrangement.

15.1.11.9.11 Term <Term>

Presence: [0..*]

Definition: Indication whether the transaction is open term or, i.e. has no fixed maturity date, or fixed term with a contractually agreed maturity date.

Term <Term> contains one of the following elements (see "ContractTerm7Choice" on page 434 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Open <*Opn*>	[1..1]	±	C9	434
Or}	Fixed <*Fxd*>	[1..1]	±	C9	435

15.1.11.9.12 AssetType <AsstTp>

Presence: [0..1]

Definition: Indication of the type of assets subject of the transaction.

Impacted by: C14 "OneElementPresentRule"

AssetType <AsstTp> contains the following elements (see "SecurityCommodity9" on page 343 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Security <*Scty*>	[0..*]	±	C15	343
	Commodity <*Cmmdty*>	[0..*]	±	C16	344

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Security[*] Must be present
 Or    /Commodity[*] Must be present
```

15.1.11.9.13 LoanValue <LnVal>

Presence: [0..1]

Definition: Specifies the loan value, that is the quantity or nominal amount multiplied by the price.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 521

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.

15.1.11.9.14 RebateRate <RbtRate>

Presence: [0..1]

Definition: Rate agreed to be paid by the lender for the reinvestment of the cash collateral minus lending fee.

RebateRate <RbtRate> contains one of the following elements (see "InterestRate27Choice" on page 487 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Fixed <*Fxd*>	[1..1]	±	C10	487
Or}	Floating <*Fltg*>	[1..1]	±	C11	487

15.1.11.9.15 LendingFee <LndgFee>

Presence: [0..1]

Definition: Fee that the borrower of the security or commodity pays to the lender.

Datatype: "PercentageRate" on page 559

15.1.11.9.16 TerminationDate <TermntnDt>

Presence: [0..1]

Definition: Termination date in the case of a full early termination of the Securities Financing Transaction (SFT).

Datatype: "ISODate" on page 555

15.1.11.10 LoanData140

Definition: Specifies the loan data details in case of a buy sell back transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier <*UnqTradIdr*>	[0..1]	Text		264
	EventDate <*EvtDt*>	[1..1]	Date		264
	ExecutionDateTime <*ExctnDtTm*>	[0..1]	DateTime		265
	ClearingStatus <*ClrSts*>	[0..1]	±		265
	TradingVenue <*TradgVn*>	[0..1]	IdentifierSet		265
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		265
	ValueDate <*ValDt*>	[0..1]	Date		265
	MaturityDate <*MtrtyDt*>	[0..1]	Date		266
	GeneralCollateral <*GnlColl*>	[0..1]	CodeSet		266
	PrincipalAmount <*PrncplAmt*>	[0..1]	±	C12	266
	UnitPrice <*UnitPric*>	[0..1]	±		266
	TerminationDate <*TermntnDt*>	[0..1]	Date		267

15.1.11.10.1 UniqueTradeIdentifier <UnqTradIdr>

Presence: [0..1]

Definition: Unique trade Identifier (UTI) as agreed with the other counterparty.

Datatype: "Max52Text" on page 561

15.1.11.10.2 EventDate <EvtDt>

Presence: [1..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place.

Datatype: "ISODate" on page 555

15.1.11.10.3 ExecutionDateTime <ExctnDtTm>

Presence: [0..1]

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

Datatype: "ISODateTime" on page 555

15.1.11.10.4 ClearingStatus <ClrSts>

Presence: [0..1]

Definition: Indicates whether clearing of contract has taken place.

ClearingStatus <ClrSts> contains one of the following elements (see "Cleared16Choice" on page 439 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Cleared <*Clrd*>	[1..1]	±	C8	440
Or}	NonCleared <*NonClrd*>	[1..1]	CodeSet		440

15.1.11.10.5 TradingVenue <TradgVn>

Presence: [0..1]

Definition: Identification of the trading venue where the transaction was executed.

Datatype: "MICIdentifier" on page 557

15.1.11.10.6 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Reference to master agreement under which the counterparties concluded a documented transaction.

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement7" on page 120 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]			120
{Or	Type <*Tp*>	[1..1]	CodeSet		120
Or}	Proprietary <*Prtry*>	[1..1]	Text		120
	Version <*Vrsn*>	[0..1]	Text		120
	OtherMasterAgreementDetails <*OthrMstrAgrmtDtls*>	[0..1]	Text		121

15.1.11.10.7 ValueDate <ValDt>

Presence: [0..1]

Definition: Date on which the counterparties contractually agree the exchange of securities or commodities versus collateral for the opening leg (spot leg) of the secured financing transaction. In the case of rollover of open term transactions, this is the date on which the rollover settles, even if no exchange of cash takes place.

Datatype: "ISODate" on page 555

15.1.11.10.8 MaturityDate <MtrtyDt>

Presence: [0..1]

Definition: Date on which the counterparties contractually agree the exchange of securities or commodities versus collateral for the closing leg (forward leg) of the transaction.

Datatype: "ISODate" on page 555

15.1.11.10.9 GeneralCollateral <GnlColl>

Presence: [0..1]

Definition: Indication whether the transaction is subject to a general collateral arrangement.

Datatype: "SpecialCollateral1Code" on page 549

CodeName	Name	Definition
GENE	GeneralCollateral	Identifies that all repurchase agreements are conducted against general collateral.
SPEC	SpecialCollateral	Identifies that all repurchase agreements are conducted against special collateral.

15.1.11.10.10 PrincipalAmount <PrncplAmt>

Presence: [0..1]

Definition: Amount of money to be settled as of the start date and maturity date of the transaction.

Impacted by: C12 "OneElementPresentRule"

PrincipalAmount <PrncplAmt> contains the following elements (see "PrincipalAmount3" on page 212 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ValueDateAmount *<ValDtAmt>*	[0..1]	Amount	C1, C3	212
	MaturityDateAmount *<MtrtyDtAmt>*	[0..1]	Amount	C1, C3	213

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ValueDateAmount Must be present
 Or    /MaturityDateAmount Must be present
```

15.1.11.10.11 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of collateral component, including accrued interest for interest-bearing securities.

UnitPrice <UnitPric> contains one of the following elements (see "SecuritiesTransactionPrice19Choice" on page 474 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue *<MntryVal>*	[1..1]	±		475
Or	Unit *<Unit>*	[1..1]	Quantity		475
Or	Percentage *<Pctg>*	[1..1]	Rate		475
Or	Yield *<Yld>*	[1..1]	Rate		475
Or	Decimal *<Dcml>*	[1..1]	Rate		475
Or	PendingPrice *<PdgPric>*	[1..1]	CodeSet		476
Or}	Other *<Othr>*	[1..1]	±	C13	476

15.1.11.10.12 TerminationDate <TermntnDt>

Presence: [0..1]

Definition: Termination date in the case of a full early termination of the Securities Financing Transaction (SFT).

Datatype: "ISODate" on page 555

15.1.11.11 LoanData134

Definition: Specifies the loan data details in case of a securities lending transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ContractType <*CtrctTp*>	[0..1]	CodeSet		269
	Cleared <*Clrd*>	[0..1]	Indicator		269
	PortfolioCode <*PrtflCd*>	[0..1]	Text		269
	TradingVenue <*TradgVn*>	[0..1]	±		269
	MasterAgreementType <*MstrAgrmtTp*>	[0..1]	CodeSet		269
	MaturityDate <*MtrtyDt*>	[0..1]	Date		270
	GeneralCollateral <*GnlColl*>	[0..1]	CodeSet		270
	Term <*Term*>	[0..1]	±		270
	Rates <*Rates*>	[0..1]			270
{Or	Fixed <*Fxd*>	[1..1]	CodeSet		271
Or}	Floating <*Fltg*>	[1..1]	CodeSet		271
	PrincipalAmountCurrency <*PrncplAmtCcy*>	[0..1]	CodeSet	C1	271
	PriceCurrency <*PricCcy*>	[0..1]	CodeSet	C1	271
	Security <*Scty*>	[0..1]	±		271
	OutstandingMarginLoanCurrency <*OutsdngMrgnLnCcy*>	[0..1]	CodeSet	C1	272

Constraints

- **OneElementPresentRule**

  Following Must be True

  /ContractType Must be present

  Or /Cleared Must be present

  Or /PortfolioCode Must be present

  Or /TradingVenue Must be present

  Or /MasterAgreementType Must be present

  Or /MaturityDate Must be present

  Or /GeneralCollateral Must be present

  Or /Term Must be present

  Or /Rates Must be present

  Or /ValueDateAmount Must be present

  Or /PriceCurrency Must be present

Or /Security Must be present

Or /OutstandingMarginLoanAmount Must be present

Or /PrincipalAmountCurrency Must be present

15.1.11.11.1 ContractType <CtrctTp>

Presence: [0..1]

Definition: Identification of the type of the transaction.

Datatype: "ExposureType10Code" on page 539

CodeName	Name	Definition
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
MGLD	MarginLending	Margin lending transaction.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
REPO	Repo	Relates to repurchase agreement trading.

15.1.11.11.2 Cleared <Clrd>

Presence: [0..1]

Definition: Indicates that the contract has been cleared.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 557):

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

15.1.11.11.3 PortfolioCode <PrtflCd>

Presence: [0..1]

Definition: Unique code determined by the reporting counterparty identifying the portfolio.

Datatype: "Max52Text" on page 561

15.1.11.11.4 TradingVenue <TradgVn>

Presence: [0..1]

Definition: Identification of the trading venue where the transaction was executed.

TradingVenue <TradgVn> contains one of the following elements (see "TradingVenueType1Choice" on page 430 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	OnVenue <*OnVn*>	[1..1]	CodeSet		430
Or}	OffVenue <*OffVn*>	[1..1]	CodeSet		430

15.1.11.11.5 MasterAgreementType <MstrAgrmtTp>

Presence: [0..1]

Definition: Type of agreement expressed as a code set. Reference to the master agreement under which the counterparties concluded a documented transaction.

Datatype: "ExternalAgreementType1Code" on page 539

15.1.11.11.6 MaturityDate <MtrtyDt>

Presence: [0..1]

Definition: Date on which the counterparties contractually agree the exchange of securities or commodities versus collateral for the closing leg (forward leg) of the secured financing transaction. This information shall not be reported for open term agreements.

Datatype: "ISODate" on page 555

15.1.11.11.7 GeneralCollateral <GnlColl>

Presence: [0..1]

Definition: Indication whether the secured financing transaction is subject to a general or special collateral arrangement.

Datatype: "SpecialCollateral1Code" on page 549

CodeName	Name	Definition
GENE	GeneralCollateral	Identifies that all repurchase agreements are conducted against general collateral.
SPEC	SpecialCollateral	Identifies that all repurchase agreements are conducted against special collateral.

15.1.11.11.8 Term <Term>

Presence: [0..1]

Definition: Period before or at the end of which the loan should be repaid or renegotiated for another term.

Term <Term> contains one of the following elements (see "ContractTerm6Choice" on page 416 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Open <*Opn*>	[1..1]	Indicator		416
Or}	Fixed <*Fxd*>	[1..1]	±		416

15.1.11.11.9 Rates <Rates>

Presence: [0..1]

Definition: Interest rate of the loan.

Rates <Rates> contains one of the following **Rates1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Fixed <*Fxd*>	[1..1]	CodeSet		271
Or}	Floating <*Fltg*>	[1..1]	CodeSet		271

15.1.11.11.9.1 Fixed <Fxd>

Presence: [1..1]

Definition: Details of the fixed rate.

Datatype: "NoReasonCode" on page 545

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

15.1.11.11.9.2 Floating <Fltg>

Presence: [1..1]

Definition: Details about the variable rate.

Datatype: "ExternalRatesAndTenors1Code" on page 540

15.1.11.11.10 PrincipalAmountCurrency <PrncplAmtCcy>

Presence: [0..1]

Definition: Medium of exchange of currency.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 521

Constraints

- **ActiveOrHistoricCurrency**

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

15.1.11.11.11 PriceCurrency <PricCcy>

Presence: [0..1]

Definition: Currency in which the the security or commodity price is denominated.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 521

Constraints

- **ActiveOrHistoricCurrency**

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

15.1.11.11.12 Security <Scty>

Presence: [0..1]

Definition: Data specific to securities being subject to the transaction.

Security <Scty> contains the following elements (see "Security49" on page 498 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	IdentifierSet		498
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		498
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]	±		498
	UnitPrice <*UnitPric*>	[0..1]	±		499
	MarketValue <*MktVal*>	[0..1]	±		499
	Quality <*Qlty*>	[0..1]	CodeSet		499
	Maturity <*Mtrty*>	[0..1]	Date		500
	Issuer <*Issr*>	[0..1]	±		500
	Type <*Tp*>	[0..*]	±		500
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	Indicator		500

15.1.11.11.13 OutstandingMarginLoanCurrency <OutsdngMrgnLnCcy>

Presence: [0..1]

Definition: Margin loans in base currency.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 521

Constraints

- **ActiveOrHistoricCurrency**

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

15.1.11.12 LoanData120

Definition: Specifies the loan data details in case of a repurchase trade transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	EventDate <*EvtDt*>	[1..1]	Date		272
	UniqueTradeIdentifier <*UnqTradIdr*>	[0..1]	Text		273
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		273

15.1.11.12.1 EventDate <EvtDt>

Presence: [1..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place.

Datatype: "ISODate" on page 555

15.1.11.12.2 UniqueTradeIdentifier <UnqTradIdr>

Presence: [0..1]

Definition: Unique trade Identifier (UTI) as agreed with the other counterparty.

Datatype: "Max52Text" on page 561

15.1.11.12.3 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Reference to master agreement under which the counterparties concluded a documented transaction.

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement7" on page 120 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]			120
{Or	Type <*Tp*>	[1..1]	CodeSet		120
Or}	Proprietary <*Prtry*>	[1..1]	Text		120
	Version <*Vrsn*>	[0..1]	Text		120
	OtherMasterAgreementDetails <*OthrMstrAgrmtDtls*>	[0..1]	Text		121

15.1.11.13 LoanData113

Definition: Details of the transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier <*UnqTradIdr*>	[1..1]	Text		273
	EventDate <*EvtDt*>	[1..1]	Date		273
	MarketValue <*MktVal*>	[1..1]	±		274

15.1.11.13.1 UniqueTradeIdentifier <UnqTradIdr>

Presence: [1..1]

Definition: Unique reference assigned to the transaction to identify the trade.

Datatype: "Max52Text" on page 561

15.1.11.13.2 EventDate <EvtDt>

Presence: [1..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place. In the case of action types valuation update, collateral update, reuse update, margin update, the date for which the information contained in the report is provided.

Datatype: "ISODate" on page 555

15.1.11.13.3 MarketValue <MktVal>

Presence: [1..1]

Definition: Market value of the securities or commodities on loan or borrowed.

MarketValue <MktVal> contains the following elements (see "AmountAndDirection53" on page 121 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C3	121
	Sign <*Sgn*>	[0..1]	Indicator		121

15.1.11.14 LoanData139

Definition: Specifies the loan data details in case of a repurchase trade transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier <*UnqTradIdr*>	[0..1]	Text		275
	EventDate <*EvtDt*>	[0..1]	Date		275
	ExecutionDateTime <*ExctnDtTm*>	[0..1]	DateTime		275
	ClearingStatus <*ClrSts*>	[0..1]	±		275
	TradingVenue <*TradgVn*>	[0..1]	IdentifierSet		276
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		276
	ValueDate <*ValDt*>	[0..1]	Date		276
	MinimumNoticePeriod <*MinNtcePrd*>	[0..1]	Quantity		276
	EarliestCallBackDate <*EarlstCallBckDt*>	[0..1]	Date		276
	GeneralCollateral <*GnlColl*>	[0..1]	CodeSet		277
	DeliveryByValue <*DlvryByVal*>	[0..1]	Indicator		277
	CollateralDeliveryMethod <*CollDlvryMtd*>	[0..1]	CodeSet		277
	Term <*Term*>	[0..*]	±		277
	InterestRate <*IntrstRate*>	[0..1]	±		278
	PrincipalAmount <*PrncplAmt*>	[0..1]	±	C12	278
	TerminationDate <*TermntnDt*>	[0..1]	Date		278

Constraints

- **OneElementPresentRule**

  Following Must be True

  /UniqueTradeIdentifier Must be present

  Or /EventDate Must be present

Or /ExecutionDateTime Must be present

Or /ClearingStatus Must be present

Or /TradingVenue Must be present

Or /MasterAgreement Must be present

Or /ValueDate Must be present

Or /MinimumNoticePeriod Must be present

Or /EarliestCallBackDate Must be present

Or /GeneralCollateral Must be present

Or /DeliveryByValue Must be present

Or /CollateralDeliveryMethod Must be present

Or /Term Must be present

Or /InterestRate Must be present

Or /PrincipalAmount Must be present

Or /TerminationDate Must be present

15.1.11.14.1 UniqueTradeIdentifier <UnqTradIdr>

Presence: [0..1]

Definition: Unique Trade Identifier (UTI) as agreed with the other counterparty.

Datatype: "Max52Text" on page 561

15.1.11.14.2 EventDate <EvtDt>

Presence: [0..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place.

Datatype: "ISODate" on page 555

15.1.11.14.3 ExecutionDateTime <ExctnDtTm>

Presence: [0..1]

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

Datatype: "ISODateTime" on page 555

15.1.11.14.4 ClearingStatus <ClrSts>

Presence: [0..1]

Definition: Indicates whether clearing of contract has taken place.

ClearingStatus <ClrSts> contains one of the following elements (see "Cleared16Choice" on page 439 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Cleared <*Clrd*>	[1..1]	±	C8	440
Or}	NonCleared <*NonClrd*>	[1..1]	CodeSet		440

15.1.11.14.5 TradingVenue <TradgVn>

Presence: [0..1]

Definition: Identification of the trading venue where the transaction was executed.

Datatype: "MICIdentifier" on page 557

15.1.11.14.6 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Reference to master agreement under which the counterparties concluded a documented transaction.

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement7" on page 120 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]			120
{Or	Type <*Tp*>	[1..1]	CodeSet		120
Or}	Proprietary <*Prtry*>	[1..1]	Text		120
	Version <*Vrsn*>	[0..1]	Text		120
	OtherMasterAgreementDetails <*OthrMstrAgrmtDtls*>	[0..1]	Text		121

15.1.11.14.7 ValueDate <ValDt>

Presence: [0..1]

Definition: Date on which the counterparties contractually agree the exchange of securities or commodities versus collateral for the opening leg (spot leg) of the secured financing transaction. In the case of rollover of transaction open term, this is the date on which the rollover settles, even if no exchange of cash takes place.

Datatype: "ISODate" on page 555

15.1.11.14.8 MinimumNoticePeriod <MinNtcePrd>

Presence: [0..1]

Definition: Minimum number of business days that one of the counterparties has to inform about the termination of the transaction.

Datatype: "Max20PositiveNumber" on page 558

15.1.11.14.9 EarliestCallBackDate <EarlstCallBckDt>

Presence: [0..1]

Definition: Earliest date that the cash lender has the right to call back a portion of the amount of money or to terminate the transaction.

Datatype: "ISODate" on page 555

15.1.11.14.10 GeneralCollateral <GnlColl>

Presence: [0..1]

Definition: Indication whether the secured financing transaction is subject to a general or special collateral arrangement.

Datatype: "SpecialCollateral1Code" on page 549

CodeName	Name	Definition
GENE	GeneralCollateral	Identifies that all repurchase agreements are conducted against general collateral.
SPEC	SpecialCollateral	Identifies that all repurchase agreements are conducted against special collateral.

15.1.11.14.11 DeliveryByValue <DlvryByVal>

Presence: [0..1]

Definition: Indicates whether the transaction was settled using the Delivery-by-Value (DBV) mechanism.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 557):

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

15.1.11.14.12 CollateralDeliveryMethod <CollDlvryMtd>

Presence: [0..1]

Definition: Delivery method of the collateral.

Datatype: "CollateralDeliveryMethod1Code" on page 538

CodeName	Name	Definition
SICA	SecuritiesInterestCollateralArrangement	Securities interest collateral arrangement.
SIUR	SecuritiesInterestWithUseRight	Securities interest with the right of use.
TTCA	TitleTransferCollateralArrangement	Title transfer collateral arrangement.

15.1.11.14.13 Term <Term>

Presence: [0..*]

Definition: Period before or at the end of which the loan should be repaid or renegotiated for another term.

Term <Term> contains one of the following elements (see "ContractTerm7Choice" on page 434 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Open *<Opn>*	[1..1]	±	C9	434
Or}	Fixed *<Fxd>*	[1..1]	±	C9	435

15.1.11.14.14 InterestRate <IntrstRate>

Presence: [0..1]

Definition: Interest rate of the loan.

InterestRate <IntrstRate> contains one of the following elements (see "InterestRate27Choice" on page 487 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Fixed *<Fxd>*	[1..1]	±	C10	487
Or}	Floating *<Fltg>*	[1..1]	±	C11	487

15.1.11.14.15 PrincipalAmount <PrncplAmt>

Presence: [0..1]

Definition: Amount of money to be settled as of the start date and maturity date of the transaction.

Impacted by: C12 "OneElementPresentRule"

PrincipalAmount <PrncplAmt> contains the following elements (see "PrincipalAmount3" on page 212 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ValueDateAmount *<ValDtAmt>*	[0..1]	Amount	C1, C3	212
	MaturityDateAmount *<MtrtyDtAmt>*	[0..1]	Amount	C1, C3	213

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ValueDateAmount Must be present
 Or    /MaturityDateAmount Must be present
```

15.1.11.14.16 TerminationDate <TermntnDt>

Presence: [0..1]

Definition: Termination date in the case of a full early termination of the Securities Financing Transaction (SFT).

Datatype: "ISODate" on page 555

15.1.11.15 TransactionLoanData30Choice

Definition: Provides the details of the reported transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	RepurchaseTrade <*RpTrad*>	[1..1]	±		279
Or	BuySellBack <*BuySellBck*>	[1..1]	±		279
Or	SecuritiesLending <*SctiesLndg*>	[1..1]	±		280
Or}	MarginLending <*MrgnLndg*>	[1..1]	±		281

15.1.11.15.1 RepurchaseTrade <RpTrad>

Presence: [1..1]

Definition: Details of the repurchase trade transaction.

RepurchaseTrade <RpTrad> contains the following elements (see "LoanData135" on page 294 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier <*UnqTradIdr*>	[1..1]	Text		295
	EventDate <*EvtDt*>	[1..1]	Date		295
	ExecutionDateTime <*ExctnDtTm*>	[1..1]	DateTime		295
	ClearingStatus <*ClrSts*>	[0..1]	±		295
	TradingVenue <*TradgVn*>	[0..1]	IdentifierSet		296
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		296
	ValueDate <*ValDt*>	[0..1]	Date		296
	MinimumNoticePeriod <*MinNtcePrd*>	[0..1]	Quantity		296
	EarliestCallBackDate <*EarlstCallBckDt*>	[0..1]	Date		296
	GeneralCollateral <*GnlColl*>	[0..1]	CodeSet		297
	DeliveryByValue <*DlvryByVal*>	[0..1]	Indicator		297
	CollateralDeliveryMethod <*CollDlvryMtd*>	[0..1]	CodeSet		297
	Term <*Term*>	[0..*]	±		297
	InterestRate <*IntrstRate*>	[0..1]	±		298
	PrincipalAmount <*PrncplAmt*>	[0..1]	±	C12	298
	TerminationDate <*TermntnDt*>	[0..1]	Date		298

15.1.11.15.2 BuySellBack <BuySellBck>

Presence: [1..1]

Definition: Details of the buy sell back transaction.

BuySellBack <BuySellBck> contains the following elements (see "LoanData136" on page 291 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier *<UnqTradIdr>*	[1..1]	Text		292
	EventDate *<EvtDt>*	[1..1]	Date		292
	ExecutionDateTime *<ExctnDtTm>*	[1..1]	DateTime		292
	ClearingStatus *<ClrSts>*	[0..1]	±		292
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		292
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		292
	ValueDate *<ValDt>*	[0..1]	Date		293
	MaturityDate *<MtrtyDt>*	[0..1]	Date		293
	GeneralCollateral *<GnlColl>*	[0..1]	CodeSet		293
	PrincipalAmount *<PrncplAmt>*	[0..1]	±	C12	293
	UnitPrice *<UnitPric>*	[0..1]	±		294
	TerminationDate *<TermntnDt>*	[0..1]	Date		294

15.1.11.15.3 SecuritiesLending <SctiesLndg>

Presence: [1..1]

Definition: Details of the securities lending transaction.

SecuritiesLending <SctiesLndg> contains the following elements (see "LoanData137" on page 287 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier *<UnqTradIdr>*	[1..1]	Text		287
	EventDate *<EvtDt>*	[1..1]	Date		288
	ExecutionDateTime *<ExctnDtTm>*	[1..1]	DateTime		288
	ClearingStatus *<ClrSts>*	[0..1]	±		288
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		288
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		288
	ValueDate *<ValDt>*	[0..1]	Date		289
	GeneralCollateral *<GnlColl>*	[0..1]	CodeSet		289
	DeliveryByValue *<DlvryByVal>*	[0..1]	Indicator		289
	CollateralDeliveryMethod *<CollDlvryMtd>*	[0..1]	CodeSet		289
	Term *<Term>*	[0..*]	±		289
	AssetType *<AsstTp>*	[0..1]	±	C14	290
	LoanValue *<LnVal>*	[0..1]	Amount	C1, C3	290
	RebateRate *<RbtRate>*	[0..1]	±		291
	LendingFee *<LndgFee>*	[0..1]	Rate		291
	TerminationDate *<TermntnDt>*	[0..1]	Date		291

15.1.11.15.4 MarginLending <MrgnLndg>

Presence: [1..1]

Definition: Details of the margin lending transaction.

MarginLending <MrgnLndg> contains the following elements (see "LoanData138" on page 284 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier *<UnqTradIdr>*	[1..1]	Text		285
	EventDate *<EvtDt>*	[1..1]	Date		285
	ExecutionDateTime *<ExctnDtTm>*	[1..1]	DateTime		285
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		285
	CollateralDeliveryMethod *<CollDlvryMtd>*	[0..1]	CodeSet		285
	OutstandingMarginLoanAmount *<OutsdngMrgnLnAmt>*	[0..1]	Amount	C1, C3	286
	ShortMarketValueAmount *<ShrtMktValAmt>*	[0..1]	Amount	C1, C3	286
	MarginLoanAttribute *<MrgnLnAttr>*	[0..*]	±		286
	TerminationDate *<TermntnDt>*	[0..1]	Date		287

15.1.11.16 LoanData142

Definition: Specifies the loan data details in case of a margin lending transaction.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]	Text		282
	EventDate *<EvtDt>*	[1..1]	Date		282
	ExecutionDateTime *<ExctnDtTm>*	[0..1]	DateTime		283
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		283
	CollateralDeliveryMethod *<CollDlvryMtd>*	[0..1]	CodeSet		283
	OutstandingMarginLoanAmount *<OutsdngMrgnLnAmt>*	[0..1]	Amount	C1, C3	283
	ShortMarketValueAmount *<ShrtMktValAmt>*	[0..1]	Amount	C1, C3	283
	MarginLoanAttribute *<MrgnLnAttr>*	[0..*]	±		284
	TerminationDate *<TermntnDt>*	[0..1]	Date		284

15.1.11.16.1 UniqueTradeIdentifier <UnqTradIdr>

Presence: [0..1]

Definition: Unique trade Identifier (UTI) as agreed with the other counterparty.

Datatype: "Max52Text" on page 561

15.1.11.16.2 EventDate <EvtDt>

Presence: [1..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place.

Datatype: "ISODate" on page 555

15.1.11.16.3 ExecutionDateTime <ExctnDtTm>

Presence: [0..1]

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

Datatype: "ISODateTime" on page 555

15.1.11.16.4 TradingVenue <TradgVn>

Presence: [0..1]

Definition: Identification of the trading venue where the transaction was executed.

Datatype: "MICIdentifier" on page 557

15.1.11.16.5 CollateralDeliveryMethod <CollDlvryMtd>

Presence: [0..1]

Definition: Specifies whether the collateral is subject to a title transfer collateral arrangement, a securities interest collateral arrangement, or a securities interest with the right of use.

Datatype: "CollateralDeliveryMethod1Code" on page 538

CodeName	Name	Definition
SICA	SecuritiesInterestCollateralArrangement	Securities interest collateral arrangement.
SIUR	SecuritiesInterestWithUseRight	Securities interest with the right of use.
TTCA	TitleTransferCollateralArrangement	Title transfer collateral arrangement.

15.1.11.16.6 OutstandingMarginLoanAmount <OutsdngMrgnLnAmt>

Presence: [0..1]

Definition: Total amount of margin loans in base currency.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 521

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.

15.1.11.16.7 ShortMarketValueAmount <ShrtMktValAmt>

Presence: [0..1]

Definition: Market value of short position in base currency.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 521

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.

15.1.11.16.8 MarginLoanAttribute <MrgnLnAttr>

Presence: [0..*]

Definition: Data on amount and interest rates of the transaction.

MarginLoanAttribute <MrgnLnAttr> contains the following elements (see "InterestRate6" on page 488 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	±		488
	InterestRate <*IntrstRate*>	[1..1]	±		489

15.1.11.16.9 TerminationDate <TermntnDt>

Presence: [0..1]

Definition: Termination date in the case of a full early termination of the SFT.

Datatype: "ISODate" on page 555

15.1.11.17 LoanData138

Definition: Specifies the loan data details in case of a margin lending transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier <*UnqTradIdr*>	[1..1]	Text		285
	EventDate <*EvtDt*>	[1..1]	Date		285
	ExecutionDateTime <*ExctnDtTm*>	[1..1]	DateTime		285
	TradingVenue <*TradgVn*>	[0..1]	IdentifierSet		285
	CollateralDeliveryMethod <*CollDlvryMtd*>	[0..1]	CodeSet		285
	OutstandingMarginLoanAmount <*OutsdngMrgnLnAmt*>	[0..1]	Amount	C1, C3	286
	ShortMarketValueAmount <*ShrtMktValAmt*>	[0..1]	Amount	C1, C3	286
	MarginLoanAttribute <*MrgnLnAttr*>	[0..*]	±		286
	TerminationDate <*TermntnDt*>	[0..1]	Date		287

15.1.11.17.1 UniqueTradeIdentifier <UnqTradIdr>

Presence: [1..1]

Definition: Unique trade Identifier (UTI) as agreed with the other counterparty.

Datatype: "Max52Text" on page 561

15.1.11.17.2 EventDate <EvtDt>

Presence: [1..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place.

Datatype: "ISODate" on page 555

15.1.11.17.3 ExecutionDateTime <ExctnDtTm>

Presence: [1..1]

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

Datatype: "ISODateTime" on page 555

15.1.11.17.4 TradingVenue <TradgVn>

Presence: [0..1]

Definition: Identification of the trading venue where the transaction was executed.

Datatype: "MICIdentifier" on page 557

15.1.11.17.5 CollateralDeliveryMethod <CollDlvryMtd>

Presence: [0..1]

Definition: Specifies whether the collateral is subject to a title transfer collateral arrangement, a securities interest collateral arrangement, or a securities interest with the right of use.

Datatype: "CollateralDeliveryMethod1Code" on page 538

CodeName	Name	Definition
SICA	SecuritiesInterestCollateralArrangement	Securities interest collateral arrangement.
SIUR	SecuritiesInterestWithUseRight	Securities interest with the right of use.
TTCA	TitleTransferCollateralArrangement	Title transfer collateral arrangement.

15.1.11.17.6 OutstandingMarginLoanAmount <OutsdngMrgnLnAmt>

Presence: [0..1]

Definition: Total amount of margin loans in base currency.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 521

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.

15.1.11.17.7 ShortMarketValueAmount <ShrtMktValAmt>

Presence: [0..1]

Definition: Market value of short position in base currency.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 521

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.

15.1.11.17.8 MarginLoanAttribute <MrgnLnAttr>

Presence: [0..*]

Definition: Data on amount and interest rates of the transaction.

MarginLoanAttribute <MrgnLnAttr> contains the following elements (see "InterestRate6" on page 488 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	±		488
	InterestRate <*IntrstRate*>	[1..1]	±		489

15.1.11.17.9 TerminationDate <TermntnDt>

Presence: [0..1]

Definition: Termination date in the case of a full early termination of the Securities Financing Transaction (SFT).

Datatype: "ISODate" on page 555

15.1.11.18 LoanData137

Definition: Specifies the loan data details in case of a securities lending transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier <*UnqTradIdr*>	[1..1]	Text		287
	EventDate <*EvtDt*>	[1..1]	Date		288
	ExecutionDateTime <*ExctnDtTm*>	[1..1]	DateTime		288
	ClearingStatus <*ClrSts*>	[0..1]	±		288
	TradingVenue <*TradgVn*>	[0..1]	IdentifierSet		288
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		288
	ValueDate <*ValDt*>	[0..1]	Date		289
	GeneralCollateral <*GnlColl*>	[0..1]	CodeSet		289
	DeliveryByValue <*DlvryByVal*>	[0..1]	Indicator		289
	CollateralDeliveryMethod <*CollDlvryMtd*>	[0..1]	CodeSet		289
	Term <*Term*>	[0..*]	±		289
	AssetType <*AsstTp*>	[0..1]	±	C14	290
	LoanValue <*LnVal*>	[0..1]	Amount	C1, C3	290
	RebateRate <*RbtRate*>	[0..1]	±		291
	LendingFee <*LndgFee*>	[0..1]	Rate		291
	TerminationDate <*TermntnDt*>	[0..1]	Date		291

15.1.11.18.1 UniqueTradeIdentifier <UnqTradIdr>

Presence: [1..1]

Definition: Unique trade Identifier (UTI) as agreed with the other counterparty.

Datatype: "Max52Text" on page 561

15.1.11.18.2 EventDate <EvtDt>

Presence: [1..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place.

Datatype: "ISODate" on page 555

15.1.11.18.3 ExecutionDateTime <ExctnDtTm>

Presence: [1..1]

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

Datatype: "ISODateTime" on page 555

15.1.11.18.4 ClearingStatus <ClrSts>

Presence: [0..1]

Definition: Indicates whether clearing of contract has taken place.

ClearingStatus <ClrSts> contains one of the following elements (see "Cleared16Choice" on page 439 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Cleared <*Clrd*>	[1..1]	±	C8	440
Or}	NonCleared <*NonClrd*>	[1..1]	CodeSet		440

15.1.11.18.5 TradingVenue <TradgVn>

Presence: [0..1]

Definition: Identification of the trading venue where the transaction was executed.

Datatype: "MICIdentifier" on page 557

15.1.11.18.6 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Reference to master agreement under which the counterparties concluded a documented transaction.

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement7" on page 120 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]			120
{Or	Type <*Tp*>	[1..1]	CodeSet		120
Or}	Proprietary <*Prtry*>	[1..1]	Text		120
	Version <*Vrsn*>	[0..1]	Text		120
	OtherMasterAgreementDetails <*OthrMstrAgrmtDtls*>	[0..1]	Text		121

15.1.11.18.7 ValueDate <ValDt>

Presence: [0..1]

Definition: Date on which the counterparties contractually agree the exchange of securities or commodities versus collateral for the opening leg (spot leg) of the secured financing transaction. In the case of rollover of open term transactions, this is the date on which the rollover settles, even if no exchange of cash takes place.

Datatype: "ISODate" on page 555

15.1.11.18.8 GeneralCollateral <GnlColl>

Presence: [0..1]

Definition: Indication whether the secured financing transaction is subject to a general collateral arrangement.

Datatype: "SpecialCollateral1Code" on page 549

CodeName	Name	Definition
GENE	GeneralCollateral	Identifies that all repurchase agreements are conducted against general collateral.
SPEC	SpecialCollateral	Identifies that all repurchase agreements are conducted against special collateral.

15.1.11.18.9 DeliveryByValue <DlvryByVal>

Presence: [0..1]

Definition: This field specifies whether the transaction was settled using the Delivery-by-Value (DBV) mechanism.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 557):

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

15.1.11.18.10 CollateralDeliveryMethod <CollDlvryMtd>

Presence: [0..1]

Definition: Specifies whether the collateral is subject to a title transfer collateral arrangement, a securities interest collateral arrangement, or a securities interest with the right of use.

Datatype: "CollateralDeliveryMethod1Code" on page 538

CodeName	Name	Definition
SICA	SecuritiesInterestCollateralArrangement	Securities interest collateral arrangement.
SIUR	SecuritiesInterestWithUseRight	Securities interest with the right of use.
TTCA	TitleTransferCollateralArrangement	Title transfer collateral arrangement.

15.1.11.18.11 Term <Term>

Presence: [0..*]

Definition: Indication whether the transaction is open term or, for example, has no fixed maturity date, or fixed term with a contractually agreed maturity date.

Term <Term> contains one of the following elements (see "ContractTerm7Choice" on page 434 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Open <*Opn*>	[1..1]	±	C9	434
Or}	Fixed <*Fxd*>	[1..1]	±	C9	435

15.1.11.18.12 AssetType <AsstTp>

Presence: [0..1]

Definition: Indication of the type of assets subject of the transaction.

Impacted by: C14 "OneElementPresentRule"

AssetType <AsstTp> contains the following elements (see "SecurityCommodity9" on page 343 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Security <*Scty*>	[0..*]	±	C15	343
	Commodity <*Cmmdty*>	[0..*]	±	C16	344

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Security[*] Must be present
 Or    /Commodity[*] Must be present
```

15.1.11.18.13 LoanValue <LnVal>

Presence: [0..1]

Definition: Specifies the loan value, that is the quantity or nominal amount multiplied by the price.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 521

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.

15.1.11.18.14 RebateRate <RbtRate>

Presence: [0..1]

Definition: Rate agreed to be paid by the lender for the reinvestment of the cash collateral minus lending fee.

RebateRate <RbtRate> contains one of the following elements (see "InterestRate27Choice" on page 487 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Fixed <*Fxd*>	[1..1]	±	C10	487
Or}	Floating <*Fltg*>	[1..1]	±	C11	487

15.1.11.18.15 LendingFee <LndgFee>

Presence: [0..1]

Definition: Fee that the borrower of the security or commodity pays to the lender.

Datatype: "PercentageRate" on page 559

15.1.11.18.16 TerminationDate <TermntnDt>

Presence: [0..1]

Definition: Termination date in the case of a full early termination of the Securities Financing Transaction (SFT).

Datatype: "ISODate" on page 555

15.1.11.19 LoanData136

Definition: Specifies the loan data details in case of a buy sell back transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier <*UnqTradIdr*>	[1..1]	Text		292
	EventDate <*EvtDt*>	[1..1]	Date		292
	ExecutionDateTime <*ExctnDtTm*>	[1..1]	DateTime		292
	ClearingStatus <*ClrSts*>	[0..1]	±		292
	TradingVenue <*TradgVn*>	[0..1]	IdentifierSet		292
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		292
	ValueDate <*ValDt*>	[0..1]	Date		293
	MaturityDate <*MtrtyDt*>	[0..1]	Date		293
	GeneralCollateral <*GnlColl*>	[0..1]	CodeSet		293
	PrincipalAmount <*PrncplAmt*>	[0..1]	±	C12	293
	UnitPrice <*UnitPric*>	[0..1]	±		294
	TerminationDate <*TermntnDt*>	[0..1]	Date		294

15.1.11.19.1 UniqueTradeIdentifier <UnqTradIdr>

Presence: [1..1]

Definition: Unique trade Identifier (UTI) as agreed with the other counterparty.

Datatype: "Max52Text" on page 561

15.1.11.19.2 EventDate <EvtDt>

Presence: [1..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place.

Datatype: "ISODate" on page 555

15.1.11.19.3 ExecutionDateTime <ExctnDtTm>

Presence: [1..1]

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

Datatype: "ISODateTime" on page 555

15.1.11.19.4 ClearingStatus <ClrSts>

Presence: [0..1]

Definition: Indicates whether clearing of contract has taken place.

ClearingStatus <ClrSts> contains one of the following elements (see "Cleared16Choice" on page 439 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Cleared <*Clrd*>	[1..1]	±	C8	440
Or}	NonCleared <*NonClrd*>	[1..1]	CodeSet		440

15.1.11.19.5 TradingVenue <TradgVn>

Presence: [0..1]

Definition: Identification of the trading venue where the transaction was executed.

Datatype: "MICIdentifier" on page 557

15.1.11.19.6 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Reference to master agreement under which the counterparties concluded a documented transaction.

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement7" on page 120 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Type *<Tp>*	[1..1]			120
{Or	Type *<Tp>*	[1..1]	CodeSet		120
Or}	Proprietary *<Prtry>*	[1..1]	Text		120
	Version *<Vrsn>*	[0..1]	Text		120
	OtherMasterAgreementDetails *<OthrMstrAgrmtDtls>*	[0..1]	Text		121

15.1.11.19.7 ValueDate <ValDt>

Presence: [0..1]

Definition: Date on which the counterparties contractually agree the exchange of securities or commodities versus collateral for the opening leg (spot leg) of the secured financing transaction. In the case of rollover of open term transactions, this is the date on which the rollover settles, even if no exchange of cash takes place.

Datatype: "ISODate" on page 555

15.1.11.19.8 MaturityDate <MtrtyDt>

Presence: [0..1]

Definition: Date on which the counterparties contractually agree the exchange of securities or commodities versus collateral for the closing leg (forward leg) of the transaction.

Datatype: "ISODate" on page 555

15.1.11.19.9 GeneralCollateral <GnlColl>

Presence: [0..1]

Definition: Indication whether the transaction is subject to a general collateral arrangement.

Datatype: "SpecialCollateral1Code" on page 549

CodeName	Name	Definition
GENE	GeneralCollateral	Identifies that all repurchase agreements are conducted against general collateral.
SPEC	SpecialCollateral	Identifies that all repurchase agreements are conducted against special collateral.

15.1.11.19.10 PrincipalAmount <PrncplAmt>

Presence: [0..1]

Definition: Amount of money to be settled as of the start date and maturity date of the transaction.

Impacted by: C12 "OneElementPresentRule"

PrincipalAmount <PrncplAmt> contains the following elements (see "PrincipalAmount3" on page 212 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ValueDateAmount *<ValDtAmt>*	[0..1]	Amount	C1, C3	212
	MaturityDateAmount *<MtrtyDtAmt>*	[0..1]	Amount	C1, C3	213

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ValueDateAmount Must be present
 Or    /MaturityDateAmount Must be present
```

15.1.11.19.11 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of collateral component, including accrued interest for interest-bearing securities.

UnitPrice <UnitPric> contains one of the following elements (see "SecuritiesTransactionPrice19Choice" on page 474 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue *<MntryVal>*	[1..1]	±		475
Or	Unit *<Unit>*	[1..1]	Quantity		475
Or	Percentage *<Pctg>*	[1..1]	Rate		475
Or	Yield *<Yld>*	[1..1]	Rate		475
Or	Decimal *<Dcml>*	[1..1]	Rate		475
Or	PendingPrice *<PdgPric>*	[1..1]	CodeSet		476
Or}	Other *<Othr>*	[1..1]	±	C13	476

15.1.11.19.12 TerminationDate <TermntnDt>

Presence: [0..1]

Definition: Termination date in the case of a full early termination of the Securities Financing Transaction (SFT).

Datatype: "ISODate" on page 555

15.1.11.20 LoanData135

Definition: Specifies the loan data details in case of a repurchase trade transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier <*UnqTradIdr*>	[1..1]	Text		295
	EventDate <*EvtDt*>	[1..1]	Date		295
	ExecutionDateTime <*ExctnDtTm*>	[1..1]	DateTime		295
	ClearingStatus <*ClrSts*>	[0..1]	±		295
	TradingVenue <*TradgVn*>	[0..1]	IdentifierSet		296
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		296
	ValueDate <*ValDt*>	[0..1]	Date		296
	MinimumNoticePeriod <*MinNtcePrd*>	[0..1]	Quantity		296
	EarliestCallBackDate <*EarlstCallBckDt*>	[0..1]	Date		296
	GeneralCollateral <*GnlColl*>	[0..1]	CodeSet		297
	DeliveryByValue <*DlvryByVal*>	[0..1]	Indicator		297
	CollateralDeliveryMethod <*CollDlvryMtd*>	[0..1]	CodeSet		297
	Term <*Term*>	[0..*]	±		297
	InterestRate <*IntrstRate*>	[0..1]	±		298
	PrincipalAmount <*PrncplAmt*>	[0..1]	±	C12	298
	TerminationDate <*TermntnDt*>	[0..1]	Date		298

15.1.11.20.1 UniqueTradeIdentifier <UnqTradIdr>

Presence: [1..1]

Definition: Unique Trade Identifier (UTI) as agreed with the other counterparty.

Datatype: "Max52Text" on page 561

15.1.11.20.2 EventDate <EvtDt>

Presence: [1..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place.

Datatype: "ISODate" on page 555

15.1.11.20.3 ExecutionDateTime <ExctnDtTm>

Presence: [1..1]

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

Datatype: "ISODateTime" on page 555

15.1.11.20.4 ClearingStatus <ClrSts>

Presence: [0..1]

Definition: Indicates whether clearing of contract has taken place.

ClearingStatus <ClrSts> contains one of the following elements (see "Cleared16Choice" on page 439 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Cleared <*Clrd*>	[1..1]	±	C8	440
Or}	NonCleared <*NonClrd*>	[1..1]	CodeSet		440

15.1.11.20.5 TradingVenue <TradgVn>

Presence: [0..1]

Definition: Identification of the trading venue where the transaction was executed.

Datatype: "MICIdentifier" on page 557

15.1.11.20.6 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Reference to master agreement under which the counterparties concluded a documented transaction.

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement7" on page 120 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]			120
{Or	Type <*Tp*>	[1..1]	CodeSet		120
Or}	Proprietary <*Prtry*>	[1..1]	Text		120
	Version <*Vrsn*>	[0..1]	Text		120
	OtherMasterAgreementDetails <*OthrMstrAgrmtDtls*>	[0..1]	Text		121

15.1.11.20.7 ValueDate <ValDt>

Presence: [0..1]

Definition: Date on which the counterparties contractually agree the exchange of securities or commodities versus collateral for the opening leg (spot leg) of the secured financing transaction. In the case of rollover of transaction open term, this is the date on which the rollover settles, even if no exchange of cash takes place.

Datatype: "ISODate" on page 555

15.1.11.20.8 MinimumNoticePeriod <MinNtcePrd>

Presence: [0..1]

Definition: Minimum number of business days that one of the counterparties has to inform about the termination of the transaction.

Datatype: "Max20PositiveNumber" on page 558

15.1.11.20.9 EarliestCallBackDate <EarlstCallBckDt>

Presence: [0..1]

Definition: Earliest date that the cash lender has the right to call back a portion of the amount of money or to terminate the transaction.

Datatype: "ISODate" on page 555

15.1.11.20.10 GeneralCollateral <GnlColl>

Presence: [0..1]

Definition: Indication whether the secured financing transaction is subject to a general or special collateral arrangement.

Datatype: "SpecialCollateral1Code" on page 549

CodeName	Name	Definition
GENE	GeneralCollateral	Identifies that all repurchase agreements are conducted against general collateral.
SPEC	SpecialCollateral	Identifies that all repurchase agreements are conducted against special collateral.

15.1.11.20.11 DeliveryByValue <DlvryByVal>

Presence: [0..1]

Definition: Indicates whether the transaction was settled using the Delivery-by-Value (DBV) mechanism.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 557):

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

15.1.11.20.12 CollateralDeliveryMethod <CollDlvryMtd>

Presence: [0..1]

Definition: Delivery method of the collateral.

Datatype: "CollateralDeliveryMethod1Code" on page 538

CodeName	Name	Definition
SICA	SecuritiesInterestCollateralArrangement	Securities interest collateral arrangement.
SIUR	SecuritiesInterestWithUseRight	Securities interest with the right of use.
TTCA	TitleTransferCollateralArrangement	Title transfer collateral arrangement.

15.1.11.20.13 Term <Term>

Presence: [0..*]

Definition: Period before or at the end of which the loan should be repaid or renegotiated for another term.

Term <Term> contains one of the following elements (see "ContractTerm7Choice" on page 434 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Open <*Opn*>	[1..1]	±	C9	434
Or}	Fixed <*Fxd*>	[1..1]	±	C9	435

15.1.11.20.14 InterestRate <IntrstRate>

Presence: [0..1]

Definition: Interest rate of the loan.

InterestRate <IntrstRate> contains one of the following elements (see "InterestRate27Choice" on page 487 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Fixed <*Fxd*>	[1..1]	±	C10	487
Or}	Floating <*Fltg*>	[1..1]	±	C11	487

15.1.11.20.15 PrincipalAmount <PrncplAmt>

Presence: [0..1]

Definition: Amount of money to be settled as of the start date and maturity date of the transaction.

Impacted by: C12 "OneElementPresentRule"

PrincipalAmount <PrncplAmt> contains the following elements (see "PrincipalAmount3" on page 212 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ValueDateAmount <*ValDtAmt*>	[0..1]	Amount	C1, C3	212
	MaturityDateAmount <*MtrtyDtAmt*>	[0..1]	Amount	C1, C3	213

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ValueDateAmount Must be present
 Or    /MaturityDateAmount Must be present
```

15.1.11.20.16 TerminationDate <TermntnDt>

Presence: [0..1]

Definition: Termination date in the case of a full early termination of the Securities Financing Transaction (SFT).

Datatype: "ISODate" on page 555

15.1.12 Market

15.1.12.1 SecuritiesTradeVenueCriteria1Choice

Definition: Criteria for the trade venue identification.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MIC <*MIC*>	[1..*]	IdentifierSet		299
Or}	AnyMIC <*AnyMIC*>	[1..1]	CodeSet		299

15.1.12.1.1 MIC <MIC>

Presence: [1..*]

Definition: Market identifier code of the trading venue.

Datatype: "MICIdentifier" on page 557

15.1.12.1.2 AnyMIC <AnyMIC>

Presence: [1..1]

Definition: Indicates any other code used to identify the execution venue.

Usage:

Result of the query should include all trades where this filed was populated with a MIC code (but not the trades with 'XOFF' or 'XXXX').

Datatype: "AnyMIC1Code" on page 522

CodeName	Name	Definition
ANYM	AnyMIC	Any MIC code.

15.1.13 Miscellaneous

15.1.13.1 SupplementaryData1

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		300
	Envelope <*Envlp*>	[1..1]	(External Schema)		300

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.

15.1.13.1.1 PlaceAndName <PlcAndNm>

Presence: [0..1]

Definition: Unambiguous reference to the location where the supplementary data must be inserted in the message instance.

In the case of XML, this is expressed by a valid XPath.

Datatype: "Max350Text" on page 561

15.1.13.1.2 Envelope <Envlp>

Presence: [1..1]

Definition: Technical element wrapping the supplementary data.

Type: (External Schema)

Technical component that contains the validated supplementary data information. This technical envelope allows to segregate the supplementary data information from any other information.

15.1.13.2 PositionSet20

Definition: Specifies the values used to calculate positions.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Dimensions <*Dmnsns*>	[1..1]	±	C23	300
	Metrics <*Mtrcs*>	[1..1]	±		301

15.1.13.2.1 Dimensions <Dmnsns>

Presence: [1..1]

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

Impacted by: C23 "OneElementPresentRule"

Dimensions <Dmnsns> contains the following elements (see "PositionSetDimensions15" on page 312 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <*RptgCtrPty*>	[0..1]	±		312
	OtherCounterparty <*OthrCtrPty*>	[0..1]	±		312
	CollateralPortfolioIdentification <*CollPrtflId*>	[0..1]	Text		313
	OutliersIncluded <*OtlrsIncl*>	[0..1]	Indicator		313

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ReportingCounterparty Must be present
 Or    /OtherCounterparty Must be present
 Or    /CollateralPortfolioIdentification Must be present
 Or    /OutliersIncluded Must be present
```

15.1.13.2.2 Metrics <Mtrcs>

Presence: [1..1]

Definition: Variables used to quantify the different calculations.

Metrics <Mtrcs> contains the following elements (see "PositionSetMetrics10" on page 309 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	VolumeMetrics <*VolMtrcs*>	[0..1]	±	C24	310

15.1.13.3 PositionSet19

Definition: Specifies the values used to calculate positions.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Dimensions <*Dmnsns*>	[1..1]	±	C26	301
	Metrics <*Mtrcs*>	[1..1]	±	C27	302

15.1.13.3.1 Dimensions <Dmnsns>

Presence: [1..1]

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

Impacted by: C26 "OneElementPresentRule"

Dimensions <Dmnsns> contains the following elements (see "PositionSetDimensions12" on page 304 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <*RptgCtrPty*>	[0..1]	±		305
	CollateralData <*CollData*>	[0..1]	±	C13	305
	OutliersIncluded <*OtlrsIncl*>	[0..1]	Indicator		306

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ReportingCounterparty Must be present
```

```
 Or    /CollateralData Must be present
 Or    /OutliersIncluded Must be present
```

15.1.13.3.2 Metrics <Mtrcs>

Presence: [1..1]

Definition: Variables used to quantify the different calculations.

Impacted by: C27 "OneElementPresentRule"

Metrics <Mtrcs> contains the following elements (see "PositionSetMetrics11" on page 309 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	VolumeMetrics <*VolMtrcs*>	[0..1]	±		309
	CashReinvestmentRate <*CshRinvstmtRate*>	[0..1]	Rate		309

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /VolumeMetrics Must be present
 Or    /CashReinvestmentRate Must be present
```

15.1.13.4 PositionSet18

Definition: Specifies the values used to calculate positions.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Dimensions <*Dmnsns*>	[1..1]	±	C7	302
	Metrics <*Mtrcs*>	[1..1]	±	C20	303

15.1.13.4.1 Dimensions <Dmnsns>

Presence: [1..1]

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

Impacted by: C7 "OneElementPresentRule"

Dimensions <Dmnsns> contains the following elements (see "PositionSetDimensions14" on page 313 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CounterpartyData <*CtrPtyData*>	[0..1]	±	C8	313
	LoanData <*LnData*>	[0..1]	±	C10	314
	CollateralData <*CollData*>	[0..1]	±	C13	316
	OutliersIncluded <*OtlrsIncl*>	[0..1]	Indicator		317

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /CounterpartyData Must be present
 Or    /LoanData Must be present
 Or    /CollateralData Must be present
 Or    /OutliersIncluded Must be present
```

15.1.13.4.2 Metrics <Mtrcs>

Presence: [1..1]

Definition: Variables used to quantify the different calculations.

Impacted by: C20 "OneElementPresentRule"

Metrics <Mtrcs> contains the following elements (see "PositionSetMetrics12" on page 307 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	VolumeMetrics <*VolMtrcs*>	[0..1]	±	C21	308
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		308
	QuantityOrNominalAmount <*QtyOrNmnlAmt*>	[0..1]	±		308

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /VolumeMetrics Must be present
 Or    /HaircutOrMargin Must be present
 Or    /QuantityOrNominalAmount Must be present
```

15.1.13.5 PositionSet17

Definition: Specifies the values used to calculate positions.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Dimensions <*Dmnsns*>	[1..1]	±	C7	303
	Metrics <*Mtrcs*>	[1..1]	±		304

15.1.13.5.1 Dimensions <Dmnsns>

Presence: [1..1]

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

Impacted by: C7 "OneElementPresentRule"

Dimensions <Dmnsns> contains the following elements (see "PositionSetDimensions14" on page 313 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	CounterpartyData *<CtrPtyData>*	[0..1]	±	C8	313
	LoanData *<LnData>*	[0..1]	±	C10	314
	CollateralData *<CollData>*	[0..1]	±	C13	316
	OutliersIncluded *<OtlrsIncl>*	[0..1]	Indicator		317

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /CounterpartyData Must be present
 Or    /LoanData Must be present
 Or    /CollateralData Must be present
 Or    /OutliersIncluded Must be present
```

15.1.13.5.2 Metrics <Mtrcs>

Presence: [1..1]

Definition: Variables used to quantify the different calculations.

Metrics <Mtrcs> contains the following elements (see "PositionSetMetrics13" on page 306 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	VolumeMetrics *<VolMtrcs>*	[1..1]	±	C15	306
	PriceMetrics *<PricMtrcs>*	[0..1]	±	C18	307

15.1.13.6 PositionSetDimensions12

Definition: Variables related to derivatives that are used to group derivatives together into positions for position sets.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportingCounterparty *<RptgCtrPty>*	[0..1]	±		305
	CollateralData *<CollData>*	[0..1]	±	C13	305
	OutliersIncluded *<OtlrsIncl>*	[0..1]	Indicator		306

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ReportingCounterparty Must be present
```

```
Or    /CollateralData Must be present
Or    /OutliersIncluded Must be present
```

15.1.13.6.1 ReportingCounterparty <RptgCtrPty>

Presence: [0..1]

Definition: Information describing the reporting counterparty.

ReportingCounterparty <RptgCtrPty> contains one of the following elements (see "OrganisationIdentification15Choice" on page 449 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		449
Or	Other <*Othr*>	[1..1]	±		449
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	449

15.1.13.6.2 CollateralData <CollData>

Presence: [0..1]

Definition: Provides the details of the collateral used in the transaction.

Impacted by: C13 "OneElementPresentRule"

CollateralData <CollData> contains the following elements (see "CollateralData33" on page 133 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	NetExposureCollateralisationIndicator <*NetXpsrCollstnInd*>	[0..1]	Indicator		134
	ComponentType <*CmpntTp*>	[0..1]	CodeSet		135
	CashCollateralCurrency <*CshCollCcy*>	[0..1]	CodeSet	C1	135
	PriceCurrency <*PricCcy*>	[0..1]	CodeSet	C1	136
	Quality <*Qlty*>	[0..1]	CodeSet		136
	Maturity <*Mtrty*>	[0..1]	±		136
	IssuerJurisdiction <*IssrJursdctn*>	[0..1]	±		136
	Type <*Tp*>	[0..1]	±		137
	TradeRepository <*TradRpstry*>	[0..1]	±		137
	ReconciliationFlag <*RcncltnFlg*>	[0..1]	±	C5	137
	ReinvestedCash <*RinvstdCsh*>	[0..1]	±		138

Constraints

- **OneElementPresentRule**

  Following Must be True

  /NetExposureCollateralisationIndicator Must be present

Or /ComponentType Must be present

Or /CashCollateralCurrency Must be present

Or /PriceCurrency Must be present

Or /Quality Must be present

Or /Maturity Must be present

Or /IssuerJurisdiction Must be present

Or /Type Must be present

Or /TradeRepository Must be present

Or /ReconciliationFlag Must be present

Or /ReinvestedCash Must be present

15.1.13.6.3 OutliersIncluded <OtlrsIncl>

Presence: [0..1]

Definition: Flag to identify whether the reported Securities Financing Transaction position contains abnormal values.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 557):

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

15.1.13.7 PositionSetMetrics13

Definition: Variables used to quantify the different calculations for position sets.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	VolumeMetrics *<VolMtrcs>*	[1..1]	±	C15	306
	PriceMetrics *<PricMtrcs>*	[0..1]	±	C18	307

15.1.13.7.1 VolumeMetrics <VolMtrcs>

Presence: [1..1]

Definition: Numeric variables calculated on the number of transactions or on market exposures.

Impacted by: C15 "OneElementPresentRule"

VolumeMetrics <VolMtrcs> contains the following elements (see "VolumeMetrics5" on page 318 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	NumberOfTransactions *<NbOfTxs>*	[0..1]	Text		318
	Exposure *<Xpsr>*	[0..1]	±	C16	319

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /NumberOfTransactions Must be present
 Or    /Exposure Must be present
```

15.1.13.7.2 PriceMetrics <PricMtrcs>

Presence: [0..1]

Definition: Numeric variables consisting in interest rates, lending fees or haircuts, calculated as weighted averages.

Impacted by: C18 "OneElementPresentRule"

PriceMetrics <PricMtrcs> contains the following elements (see "PriceMetrics3" on page 311 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Rates *<Rates>*	[0..1]	±	C19	311
	LendingFee *<LndgFee>*	[0..1]	Rate		311

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Rates Must be present
 Or    /LendingFee Must be present
```

15.1.13.8 PositionSetMetrics12

Definition: Variables used to quantify the different calculations for position sets.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	VolumeMetrics *<VolMtrcs>*	[0..1]	±	C21	308
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		308
	QuantityOrNominalAmount *<QtyOrNmnlAmt>*	[0..1]	±		308

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /VolumeMetrics Must be present
 Or    /HaircutOrMargin Must be present
 Or    /QuantityOrNominalAmount Must be present
```

15.1.13.8.1 VolumeMetrics <VolMtrcs>

Presence: [0..1]

Definition: Numeric variables calculated on the number of transactions or on market exposures.

Impacted by: C21 "OneElementPresentRule"

VolumeMetrics <VolMtrcs> contains the following elements (see "VolumeMetrics6" on page 317 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Positive <*Postv*>	[0..1]	±	C22	317
	Negative <*Neg*>	[0..1]	±	C22	318

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Positive Must be present
 Or    /Negative Must be present
```

15.1.13.8.2 HaircutOrMargin <HrcutOrMrgn>

Presence: [0..1]

Definition: Collateral haircut, a risk control measure applied to underlying collateral whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

In the case of margin lending, collateral haircut or margin requirement, a risk control measure applied to the entire collateral portfolio whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

Only actual values, as opposed to estimated or default values are to be reported for this attribute.

Datatype: "PercentageRate" on page 559

15.1.13.8.3 QuantityOrNominalAmount <QtyOrNmnlAmt>

Presence: [0..1]

Definition: Quantity of the securities other than bonds.

QuantityOrNominalAmount <QtyOrNmnlAmt> contains one of the following elements (see "QuantityNominalValue2Choice" on page 478 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Quantity *<Qty>*	[1..1]	Quantity		478
Or}	NominalValue *<NmnlVal>*	[1..1]	±		478

15.1.13.9 PositionSetMetrics11

Definition: Variables used to quantify the different calculations for position sets.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	VolumeMetrics *<VolMtrcs>*	[0..1]	±		309
	CashReinvestmentRate *<CshRinvstmtRate>*	[0..1]	Rate		309

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /VolumeMetrics Must be present
 Or    /CashReinvestmentRate Must be present
```

15.1.13.9.1 VolumeMetrics <VolMtrcs>

Presence: [0..1]

Definition: Numeric variables calculated on the number of transactions or on market exposures.

VolumeMetrics <VolMtrcs> contains the following elements (see "VolumeMetrics4" on page 319 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReuseValue *<ReuseVal>*	[0..1]	±		320
	ReinvestedCashAmount *<RinvstdCshAmt>*	[0..1]	Amount	C1, C3	320

15.1.13.9.2 CashReinvestmentRate <CshRinvstmtRate>

Presence: [0..1]

Definition: Average interest rate received on cash collateral reinvestment by the lender for reinvestment of cash collateral.

Datatype: "PercentageRate" on page 559

15.1.13.10 PositionSetMetrics10

Definition: Variables used to quantify the different calculations for position sets.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	VolumeMetrics <*VolMtrcs*>	[0..1]	±	C24	310

15.1.13.10.1 VolumeMetrics <VolMtrcs>

Presence: [0..1]

Definition: Numeric variables calculated on the number of transactions or on market exposures.

Impacted by: C24 "OneElementPresentRule"

VolumeMetrics <VolMtrcs> contains the following elements (see "ExposureMetrics6" on page 321 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PostedMarginOrCollateral <*PstdMrgnOrColl*>	[0..1]	±	C4	321

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /PostedMarginOrCollateral Must be present
```

15.1.13.11 PositionSetMetrics7

Definition: Variables used to quantify the different calculations for position sets.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	VolumeMetrics <*VolMtrcs*>	[1..1]	±	C15	310

15.1.13.11.1 VolumeMetrics <VolMtrcs>

Presence: [1..1]

Definition: Numeric variables calculated on the number of transactions or on market exposures.

Impacted by: C15 "OneElementPresentRule"

VolumeMetrics <VolMtrcs> contains the following elements (see "VolumeMetrics5" on page 318 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	NumberOfTransactions <*NbOfTxs*>	[0..1]	Text		318
	Exposure <*Xpsr*>	[0..1]	±	C16	319

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /NumberOfTransactions Must be present
 Or    /Exposure Must be present
```

15.1.13.12 PriceMetrics3

Definition: Numeric variables consisting in interest rates, lending fees or haircuts, calculated as weighted averages.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Rates <*Rates*>	[0..1]	±	C19	311
	LendingFee <*LndgFee*>	[0..1]	Rate		311

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Rates Must be present
 Or    /LendingFee Must be present
```

15.1.13.12.1 Rates <Rates>

Presence: [0..1]

Definition: Interest rate of the loan.

Impacted by: C19 "OneElementPresentRule"

Rates <Rates> contains the following elements (see "Rates3" on page 486 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Fixed <*Fxd*>	[0..1]	Rate		486
	Floating <*Fltg*>	[0..1]	Rate		486
	BuySellBack <*BuySellBck*>	[0..1]	±		486

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Fixed Must be present
 Or    /Floating Must be present
 Or    /BuySellBack Must be present
```

15.1.13.12.2 LendingFee <LndgFee>

Presence: [0..1]

Definition: Fee that the borrower of the security or commodity pays to the lender.

Datatype: "PercentageRate" on page 559

15.1.13.13 PositionSetDimensions15

Definition: Variables related to derivatives that are used to group derivatives together into positions for position sets.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <*RptgCtrPty*>	[0..1]	±		312
	OtherCounterparty <*OthrCtrPty*>	[0..1]	±		312
	CollateralPortfolioIdentification <*CollPrtflId*>	[0..1]	Text		313
	OutliersIncluded <*OtlrsIncl*>	[0..1]	Indicator		313

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ReportingCounterparty Must be present
 Or    /OtherCounterparty Must be present
 Or    /CollateralPortfolioIdentification Must be present
 Or    /OutliersIncluded Must be present
```

15.1.13.13.1 ReportingCounterparty <RptgCtrPty>

Presence: [0..1]

Definition: Information describing the reporting counterparty.

ReportingCounterparty <RptgCtrPty> contains one of the following elements (see "OrganisationIdentification15Choice" on page 449 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		449
Or	Other <*Othr*>	[1..1]	±		449
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	449

15.1.13.13.2 OtherCounterparty <OthrCtrPty>

Presence: [0..1]

Definition: Data specific to other counterparties and related fields.

OtherCounterparty <OthrCtrPty> contains one of the following elements (see "OrganisationIdentification15Choice" on page 449 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		449
Or	Other <*Othr*>	[1..1]	±		449
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	449

15.1.13.13.3 CollateralPortfolioIdentification <CollPrtflId>

Presence: [0..1]

Definition: Unique and unambiguous identification of the collateral portfolio.

Datatype: "Max52Text" on page 561

15.1.13.13.4 OutliersIncluded <OtlrsIncl>

Presence: [0..1]

Definition: Flag to identify whether the reported Securities Financing Transaction position contains abnormal values.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 557):

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

15.1.13.14 PositionSetDimensions14

Definition: Variables related to derivatives that are used to group derivatives together into positions for position sets.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	CounterpartyData *<CtrPtyData>*	[0..1]	±	C8	313
	LoanData *<LnData>*	[0..1]	±	C10	314
	CollateralData *<CollData>*	[0..1]	±	C13	316
	OutliersIncluded *<OtlrsIncl>*	[0..1]	Indicator		317

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /CounterpartyData Must be present
 Or    /LoanData Must be present
 Or    /CollateralData Must be present
 Or    /OutliersIncluded Must be present
```

15.1.13.14.1 CounterpartyData <CtrPtyData>

Presence: [0..1]

Definition: Data specific to counterparties.

Impacted by: C8 "OneElementPresentRule"

CounterpartyData <CtrPtyData> contains the following elements (see "CounterpartyData86" on page 416 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportingCounterparty *<RptgCtrPty>*	[0..1]	±	C9	417
	OtherCounterparty *<OthrCtrPty>*	[0..1]	±		417
	TripartyAgent *<TrptyAgt>*	[0..1]	Indicator		418
	AgentLender *<AgtLndr>*	[0..1]	Indicator		418

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ReportingCounterparty Must be present
 Or    /OtherCounterparty Must be present
 Or    /TripartyAgent Must be present
 Or    /AgentLender Must be present
```

15.1.13.14.2 LoanData <LnData>

Presence: [0..1]

Definition: Details of the loan used for financing the transaction.

Impacted by: C10 "OneElementPresentRule"

LoanData <LnData> contains the following elements (see "LoanData134" on page 267 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ContractType <*CtrctTp*>	[0..1]	CodeSet		269
	Cleared <*Clrd*>	[0..1]	Indicator		269
	PortfolioCode <*PrtflCd*>	[0..1]	Text		269
	TradingVenue <*TradgVn*>	[0..1]	±		269
	MasterAgreementType <*MstrAgrmtTp*>	[0..1]	CodeSet		269
	MaturityDate <*MtrtyDt*>	[0..1]	Date		270
	GeneralCollateral <*GnlColl*>	[0..1]	CodeSet		270
	Term <*Term*>	[0..1]	±		270
	Rates <*Rates*>	[0..1]			270
{Or	Fixed <*Fxd*>	[1..1]	CodeSet		271
Or}	Floating <*Fltg*>	[1..1]	CodeSet		271
	PrincipalAmountCurrency <*PrncplAmtCcy*>	[0..1]	CodeSet	C1	271
	PriceCurrency <*PricCcy*>	[0..1]	CodeSet	C1	271
	Security <*Scty*>	[0..1]	±		271
	OutstandingMarginLoanCurrency <*OutsdngMrgnLnCcy*>	[0..1]	CodeSet	C1	272

Constraints

- **OneElementPresentRule**

  Following Must be True

  /ContractType Must be present

  Or /Cleared Must be present

  Or /PortfolioCode Must be present

  Or /TradingVenue Must be present

  Or /MasterAgreementType Must be present

  Or /MaturityDate Must be present

  Or /GeneralCollateral Must be present

  Or /Term Must be present

  Or /Rates Must be present

  Or /ValueDateAmount Must be present

Or /PriceCurrency Must be present

Or /Security Must be present

Or /OutstandingMarginLoanAmount Must be present

Or /PrincipalAmountCurrency Must be present

15.1.13.14.3 CollateralData <CollData>

Presence: [0..1]

Definition: Provides the details of the collateral used in the transaction.

Impacted by: C13 "OneElementPresentRule"

CollateralData <CollData> contains the following elements (see "CollateralData33" on page 133 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	NetExposureCollateralisationIndicator <*NetXpsrCollstnInd*>	[0..1]	Indicator		134
	ComponentType <*CmpntTp*>	[0..1]	CodeSet		135
	CashCollateralCurrency <*CshCollCcy*>	[0..1]	CodeSet	C1	135
	PriceCurrency <*PricCcy*>	[0..1]	CodeSet	C1	136
	Quality <*Qlty*>	[0..1]	CodeSet		136
	Maturity <*Mtrty*>	[0..1]	±		136
	IssuerJurisdiction <*IssrJursdctn*>	[0..1]	±		136
	Type <*Tp*>	[0..1]	±		137
	TradeRepository <*TradRpstry*>	[0..1]	±		137
	ReconciliationFlag <*RcncltnFlg*>	[0..1]	±	C5	137
	ReinvestedCash <*RinvstdCsh*>	[0..1]	±		138

Constraints

- **OneElementPresentRule**

  Following Must be True

  /NetExposureCollateralisationIndicator Must be present

  Or /ComponentType Must be present

  Or /CashCollateralCurrency Must be present

  Or /PriceCurrency Must be present

  Or /Quality Must be present

  Or /Maturity Must be present

Or /IssuerJurisdiction Must be present

Or /Type Must be present

Or /TradeRepository Must be present

Or /ReconciliationFlag Must be present

Or /ReinvestedCash Must be present

15.1.13.14.4 OutliersIncluded <OtlrsIncl>

Presence: [0..1]

Definition: Flag to identify whether the reported Securities Financing Transaction position contains abnormal values.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 557):

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

15.1.13.15 VolumeMetrics6

Definition: Numeric variables calculated on the number of transactions or on market exposures.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Positive <*Postv*>	[0..1]	±	C22	317
	Negative <*Neg*>	[0..1]	±	C22	318

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Positive Must be present
 Or    /Negative Must be present
```

15.1.13.15.1 Positive <Postv>

Presence: [0..1]

Definition: Aggregations of all positive values of the derivative for all derivatives pertaining to a position set.

Impacted by: C22 "OneElementPresentRule"

Positive <Postv> contains the following elements (see "ExposureMetrics5" on page 322 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CashCollateralAmount <*CshCollAmt*>	[0..1]	±		322
	CollateralMarketValue <*CollMktVal*>	[0..1]	±		322

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /CashCollateralAmount Must be present
 Or    /CollateralMarketValue Must be present
```

15.1.13.15.2 Negative <Neg>

Presence: [0..1]

Definition: Aggregations of all negative values of the derivative for all derivatives pertaining to a position set.

Impacted by: C22 "OneElementPresentRule"

Negative <Neg> contains the following elements (see "ExposureMetrics5" on page 322 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	CashCollateralAmount *<CshCollAmt>*	[0..1]	±		322
	CollateralMarketValue *<CollMktVal>*	[0..1]	±		322

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /CashCollateralAmount Must be present
 Or    /CollateralMarketValue Must be present
```

15.1.13.16 VolumeMetrics5

Definition: Numeric variables calculated on the number of transactions or on market exposures.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	NumberOfTransactions *<NbOfTxs>*	[0..1]	Text		318
	Exposure *<Xpsr>*	[0..1]	±	C16	319

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /NumberOfTransactions Must be present
 Or    /Exposure Must be present
```

15.1.13.16.1 NumberOfTransactions <NbOfTxs>

Presence: [0..1]

Definition: Count of the number of Unique Trade Identifiers.

Datatype: "Max15NumericText" on page 560

15.1.13.16.2 Exposure <Xpsr>

Presence: [0..1]

Definition: Sum for each exposure variable and currency.

Impacted by: C16 "OneElementPresentRule"

Exposure <Xpsr> contains the following elements (see "ExposureMetrics4" on page 323 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PrincipalAmount <*PrncplAmt*>	[0..1]	±	C12	323
	LoanValue <*LnVal*>	[0..1]	Amount	C1, C3	324
	MarketValue <*MktVal*>	[0..1]	±		324
	OutstandingMarginLoanAmount <*OutsdngMrgnLnAmt*>	[0..1]	Amount	C1, C3	325
	ShortMarketValueAmount <*ShrtMktValAmt*>	[0..1]	Amount	C1, C3	325
	MarginLoan <*MrgnLn*>	[0..1]	Amount	C1, C3	325
	CashCollateralAmount <*CshCollAmt*>	[0..1]	±		326
	CollateralMarketValue <*CollMktVal*>	[0..1]	±		326

Constraints

- **OneElementPresentRule**

  Following Must be True

  /PrincipalAmount Must be present

  Or /LoanValue Must be present

  Or /MarketValue Must be present

  Or /OutstandingMarginLoanAmount Must be present

  Or /ShortMarketValueAmount Must be present

  Or /MarginLoan Must be present

  Or /CashCollateralAmount Must be present

  Or /CollateralMarketValue Must be present

15.1.13.17 VolumeMetrics4

Definition: Numeric variables calculated on the number of transactions or on market exposures.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReuseValue <*ReuseVal*>	[0..1]	±		320
	ReinvestedCashAmount <*RinvstdCshAmt*>	[0..1]	Amount	C1, C3	320

15.1.13.17.1 ReuseValue <ReuseVal>

Presence: [0..1]

Definition: Indication whether reused value is actual or estimated.

ReuseValue <ReuseVal> contains one of the following elements (see "ReuseValue1Choice" on page 433 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Actual <*Actl*>	[1..1]	Amount	C1, C3	433
Or}	Estimated <*Estmtd*>	[1..1]	Amount	C1, C3	433

15.1.13.17.2 ReinvestedCashAmount <RinvstdCshAmt>

Presence: [0..1]

Definition: Provides details on the amount of the cash reinvestment in a given currency.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 521

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.

15.1.13.18 PositionSet16

Definition: Specifies the values used to calculate positions.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Dimensions <*Dmnsns*>	[1..1]	±	C7	320
	Metrics <*Mtrcs*>	[1..1]	±		321

15.1.13.18.1 Dimensions <Dmnsns>

Presence: [1..1]

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

Impacted by: C7 "OneElementPresentRule"

Dimensions <Dmnsns> contains the following elements (see "PositionSetDimensions14" on page 313 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CounterpartyData <*CtrPtyData*>	[0..1]	±	C8	313
	LoanData <*LnData*>	[0..1]	±	C10	314
	CollateralData <*CollData*>	[0..1]	±	C13	316
	OutliersIncluded <*OtlrsIncl*>	[0..1]	Indicator		317

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /CounterpartyData Must be present
 Or    /LoanData Must be present
 Or    /CollateralData Must be present
 Or    /OutliersIncluded Must be present
```

15.1.13.18.2 Metrics <Mtrcs>

Presence: [1..1]

Definition: Variables used to quantify the different calculations.

Metrics <Mtrcs> contains the following elements (see "PositionSetMetrics7" on page 310 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	VolumeMetrics <*VolMtrcs*>	[1..1]	±	C15	310

15.1.13.19 ExposureMetrics6

Definition: Numeric variables calculated on market exposures.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PostedMarginOrCollateral <*PstdMrgnOrColl*>	[0..1]	±	C4	321

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /PostedMarginOrCollateral Must be present
```

15.1.13.19.1 PostedMarginOrCollateral <PstdMrgnOrColl>

Presence: [0..1]

Definition: Information on posted collateral and margin.

Impacted by: C4 "OneElementPresentRule"

PostedMarginOrCollateral <PstdMrgnOrColl> contains the following elements (see "PostedMarginOrCollateral4" on page 132 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	InitialMarginPosted <*InitlMrgnPstd*>	[0..1]	Amount	C1, C3	132
	VariationMarginPosted <*VartnMrgnPstd*>	[0..1]	Amount	C1, C3	133
	ExcessCollateralPosted <*XcssCollPstd*>	[0..1]	Amount	C1, C3	133

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /InitialMarginPosted Must be present
 Or    /VariationMarginPosted Must be present
 Or    /ExcessCollateralPosted Must be present
```

15.1.13.20 ExposureMetrics5

Definition: Numeric variables calculated on market exposures.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CashCollateralAmount <*CshCollAmt*>	[0..1]	±		322
	CollateralMarketValue <*CollMktVal*>	[0..1]	±		322

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /CashCollateralAmount Must be present
 Or    /CollateralMarketValue Must be present
```

15.1.13.20.1 CashCollateralAmount <CshCollAmt>

Presence: [0..1]

Definition: Amount of funds provided as collateral for borrowing the securities or commodities.

CashCollateralAmount <CshCollAmt> contains the following elements (see "AmountAndDirection53" on page 121 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C3	121
	Sign <*Sgn*>	[0..1]	Indicator		121

15.1.13.20.2 CollateralMarketValue <CollMktVal>

Presence: [0..1]

Definition: Market value of asset or collateral component.

CollateralMarketValue <CollMktVal> contains the following elements (see "AmountAndDirection53" on page 121 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C3	121
	Sign <*Sgn*>	[0..1]	Indicator		121

15.1.13.21 ExposureMetrics4

Definition: Numeric variables calculated on market exposures.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PrincipalAmount <*PrncplAmt*>	[0..1]	±	C12	323
	LoanValue <*LnVal*>	[0..1]	Amount	C1, C3	324
	MarketValue <*MktVal*>	[0..1]	±		324
	OutstandingMarginLoanAmount <*OutsdngMrgnLnAmt*>	[0..1]	Amount	C1, C3	325
	ShortMarketValueAmount <*ShrtMktValAmt*>	[0..1]	Amount	C1, C3	325
	MarginLoan <*MrgnLn*>	[0..1]	Amount	C1, C3	325
	CashCollateralAmount <*CshCollAmt*>	[0..1]	±		326
	CollateralMarketValue <*CollMktVal*>	[0..1]	±		326

Constraints

- **OneElementPresentRule**

  Following Must be True

  /PrincipalAmount Must be present

  Or /LoanValue Must be present

  Or /MarketValue Must be present

  Or /OutstandingMarginLoanAmount Must be present

  Or /ShortMarketValueAmount Must be present

  Or /MarginLoan Must be present

  Or /CashCollateralAmount Must be present

  Or /CollateralMarketValue Must be present

15.1.13.21.1 PrincipalAmount <PrncplAmt>

Presence: [0..1]

Definition: Amount of money to be settled as of the start date and maturity date of the transaction.

Impacted by: C12 "OneElementPresentRule"

PrincipalAmount <PrncplAmt> contains the following elements (see "PrincipalAmount3" on page 212 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ValueDateAmount <*ValDtAmt*>	[0..1]	Amount	C1, C3	212
	MaturityDateAmount <*MtrtyDtAmt*>	[0..1]	Amount	C1, C3	213

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ValueDateAmount Must be present
 Or    /MaturityDateAmount Must be present
```

15.1.13.21.2 LoanValue <LnVal>

Presence: [0..1]

Definition: Specifies the loan value, that is the quantity or nominal amount multiplied by the price.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 521

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.

15.1.13.21.3 MarketValue <MktVal>

Presence: [0..1]

Definition: Market value of asset or collateral component.

MarketValue <MktVal> contains the following elements (see "AmountAndDirection53" on page 121 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C3	121
	Sign <*Sgn*>	[0..1]	Indicator		121

15.1.13.21.4 OutstandingMarginLoanAmount <OutsdngMrgnLnAmt>

Presence: [0..1]

Definition: Total amount of margin loans in base currency.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 521

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.

15.1.13.21.5 ShortMarketValueAmount <ShrtMktValAmt>

Presence: [0..1]

Definition: Market value of short position in base currency.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 521

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.

15.1.13.21.6 MarginLoan <MrgnLn>

Presence: [0..1]

Definition: Margin loan in which a counterparty extends credit in connection with the purchase, sale, carrying or trading of securities, but not including other loans that are secured by collateral in the form of securities.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 521

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.

15.1.13.21.7 CashCollateralAmount <CshCollAmt>

Presence: [0..1]

Definition: Amount of funds provided as collateral for borrowing the securities or commodities.

CashCollateralAmount <CshCollAmt> contains the following elements (see "AmountAndDirection53" on page 121 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C3	121
	Sign <*Sgn*>	[0..1]	Indicator		121

15.1.13.21.8 CollateralMarketValue <CollMktVal>

Presence: [0..1]

Definition: Market value of asset or collateral component.

CollateralMarketValue <CollMktVal> contains the following elements (see "AmountAndDirection53" on page 121 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C3	121
	Sign <*Sgn*>	[0..1]	Indicator		121

15.1.13.22 IssuerJurisdiction1Choice

Definition: Jurisdiction of the issuer of the security used as collateral.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	CountryCode <*CtryCd*>	[1..1]	CodeSet	C3	326
Or}	Other <*Othr*>	[1..1]	Text		327

15.1.13.22.1 CountryCode <CtryCd>

Presence: [1..1]

Definition: Jurisdiction of the issuer of the security used as collateral.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 539

Constraints

- **Country**

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

15.1.13.22.2 Other <Othr>

Presence: [1..1]

Definition: Other than those explicitly mentioned/listed.

Datatype: "Max35Text" on page 561

15.1.13.23 ReconciliationResult10

Definition: Indication that the reports subject of reconciliation do not match.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Counterparty1 <*CtrPty1*>	[1..1]	±		327
	Counterparty2 <*CtrPty2*>	[1..1]	±		327
	MatchingCriteria <*MtchgCrit*>	[1..1]	±	C7	328

15.1.13.23.1 Counterparty1 <CtrPty1>

Presence: [1..1]

Definition: First side of the contract that needs to be matched.

Counterparty1 <CtrPty1> contains one of the following elements (see "OrganisationIdentification15Choice" on page 449 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		449
Or	Other <*Othr*>	[1..1]	±		449
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	449

15.1.13.23.2 Counterparty2 <CtrPty2>

Presence: [1..1]

Definition: Second side of the contract that needs to be matched.

Counterparty2 <CtrPty2> contains one of the following elements (see "OrganisationIdentification15Choice" on page 449 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		449
Or	Other *<Othr>*	[1..1]	±		449
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	449

15.1.13.23.3 MatchingCriteria <MtchgCrit>

Presence: [1..1]

Definition: Criteria used to match the sides of the contract.

Impacted by: C7 "OneElementPresentRule"

MatchingCriteria <MtchgCrit> contains the following elements (see "MatchingCriteria10" on page 328 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	CounterpartyMatchingCriteria *<CtrPtyMtchgCrit>*	[0..1]	±	C8	329
	LoanMatchingCriteria *<LnMtchgCrit>*	[0..1]	±	C12	329
	CollateralMatchingCriteria *<CollMtchgCrit>*	[0..1]		C45	334
	UncollateralisedFlag *<UncollsdFlg>*	[0..1]	±	C22	335
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	±	C22	335
	CollateralValueDate *<CollValDt>*	[0..1]	±	C14	336
	AssetType *<AsstTp>*	[0..1]	±	C46	336
	BasketIdentifier *<BsktIdr>*	[0..1]	±	C48	337

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /CounterpartyMatchingCriteria Must be present
 Or    /LoanMatchingCriteria Must be present
 Or    /CollateralMatchingCriteria Must be present
```

15.1.13.24 MatchingCriteria10

Definition: Provides details on loan and collateral matching criteria.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CounterpartyMatchingCriteria <*CtrPtyMtchgCrit*>	[0..1]	±	C8	329
	LoanMatchingCriteria <*LnMtchgCrit*>	[0..1]	±	C12	329
	CollateralMatchingCriteria <*CollMtchgCrit*>	[0..1]		C45	334
	UncollateralisedFlag <*UncollsdFlg*>	[0..1]	±	C22	335
	NetExposureCollateralisationIndicator <*NetXpsrCollstnInd*>	[0..1]	±	C22	335
	CollateralValueDate <*CollValDt*>	[0..1]	±	C14	336
	AssetType <*AsstTp*>	[0..1]	±	C46	336
	BasketIdentifier <*BsktIdr*>	[0..1]	±	C48	337

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /CounterpartyMatchingCriteria Must be present
 Or    /LoanMatchingCriteria Must be present
 Or    /CollateralMatchingCriteria Must be present
```

15.1.13.24.1 CounterpartyMatchingCriteria <CtrPtyMtchgCrit>

Presence: [0..1]

Definition: Compares information related to both sides of a loan.

Impacted by: C8 "OneElementPresentRule"

CounterpartyMatchingCriteria <CtrPtyMtchgCrit> contains the following elements (see "CounterpartyMatchingCriteria4" on page 400 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <*RptgCtrPty*>	[0..1]	±	C9	401
	OtherCounterparty <*OthrCtrPty*>	[0..1]	±	C10	401
	CounterpartySide <*CtrPtySd*>	[0..1]	±	C11	402

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ReportingCounterparty Must be present
 Or    /OtherCounterparty Must be present
 Or    /CounterpartySide Must be present
```

15.1.13.24.2 LoanMatchingCriteria <LnMtchgCrit>

Presence: [0..1]

Definition: Compares information related to both sides of a loan.

Impacted by: C12 "OneElementPresentRule"

LoanMatchingCriteria <LnMtchgCrit> contains the following elements (see "LoanMatchingCriteria9" on page 213 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier <*UnqTradIdr*>	[0..1]	±	C13	217
	TerminationDate <*TermntnDt*>	[0..1]	±	C14	218
	ContractType <*CtrctTp*>	[0..1]	±	C15	218
	ClearingStatus <*ClrSts*>	[0..1]	±	C16	218
	ClearingDateTime <*ClrDtTm*>	[0..1]	±	C17	219
	CCP <*CCP*>	[0..1]	±	C9	219
	TradingVenue <*TradgVn*>	[0..1]	±	C18	220
	MasterAgreementType <*MstrAgrmtTp*>	[0..1]	±	C19	220
	ExecutionDateTime <*ExctnDtTm*>	[0..1]	±	C17	221
	ValueDate <*ValDt*>	[0..1]	±	C14	221
	MaturityDate <*MtrtyDt*>	[0..1]	±	C14	222
	MinimumNoticePeriod <*MinNtcePrd*>	[0..1]	±	C20	222
	EarliestCallBackDate <*EarlstCallBckDt*>	[0..1]	±	C14	223
	GeneralCollateral <*GnlColl*>	[0..1]	±	C21	223
	DeliveryByValue <*DlvryByVal*>	[0..1]	±	C22	223
	CollateralDeliveryMethod <*CollDlvryMtd*>	[0..1]	±	C23	224
	OpenTerm <*OpnTerm*>	[0..1]	±	C22	224
	TerminationOption <*TermntnOptn*>	[0..1]	±	C24	225
	FixedInterestRate <*FxdIntrstRate*>	[0..1]	±	C25	225
	DayCountBasis <*DayCntBsis*>	[0..1]	±	C26	226
	FloatingInterestReferenceRate <*FltgIntrstRefRate*>	[0..1]	±	C27	226
	FloatingInterestRateTermUnit <*FltgIntrstRateTermUnit*>	[0..1]	±	C28	227
	FloatingInterestRateTermValue <*FltgIntrstRateTermVal*>	[0..1]	±	C20	227
	FloatingInterestRatePaymentFrequencyUnit <*FltgIntrstRatePmtFrqcyUnit*>	[0..1]	±	C28	227
	FloatingInterestRatePaymentFrequencyValue <*FltgIntrstRatePmtFrqcyVal*>	[0..1]	±	C20	228
	FloatingInterestRateResetFrequencyUnit <*FltgIntrstRateRstFrqcyUnit*>	[0..1]	±	C28	228
	FloatingInterestRateResetFrequencyValue <*FltgIntrstRateRstFrqcyVal*>	[0..1]	±	C29	229
	BasisPointSpread <*BsisPtSprd*>	[0..1]	±	C30	229

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	MarginLoanAttribute <*MrgnLnAttr*>	[0..*]	±		230
	PrincipalAmountValueDateAmount <*PrncplAmtValDtAmt*>	[0..1]	±	C31	230
	PrincipalAmountMaturityDateAmount <*PrncplAmtMtrtyDtAmt*>	[0..1]	±	C31	231
	AssetType <*AsstTp*>	[0..1]	±		231
	LoanValue <*LnVal*>	[0..1]	±	C31	231
	FixedRebateReferenceRate <*FxdRbtRefRate*>	[0..1]	±	C25	232
	FloatingRebateReferenceRate <*FltgRbtRefRate*>	[0..1]	±	C27	232
	FloatingRebateRateTermUnit <*FltgRbtRateTermUnit*>	[0..1]	±	C28	233
	FloatingRebateRateTermValue <*FltgRbtRateTermVal*>	[0..1]	±	C29	233
	FloatingRebateRatePaymentFrequencyUnit <*FltgRbtRatePmtFrqcyUnit*>	[0..1]	±	C28	234
	FloatingRebateRatePaymentFrequencyValue <*FltgRbtRatePmtFrqcyVal*>	[0..1]	±	C29	234
	FloatingRebateRateResetFrequencyUnit <*FltgRbtRateRstFrqcyUnit*>	[0..1]	±	C28	234
	FloatingRebateRateResetFrequencyValue <*FltgRbtRateRstFrqcyVal*>	[0..1]	±	C29	235
	RebateRateBasisPointSpread <*RbtRateBsisPtSprd*>	[0..1]	±	C30	235
	FloatingRateAdjustment <*FltgRateAdjstmnt*>	[0..*]	±	C25	236
	FloatingRateAdjustmentDate <*FltgRateAdjstmntDt*>	[0..*]	±	C14	236
	LendingFee <*LndgFee*>	[0..1]	±	C25	237
	OutstandingMarginLoanAmount <*OutsdngMrgnLnAmt*>	[0..1]	±	C31	237
	ShortMarketValueAmount <*ShrtMktValAmt*>	[0..1]	±	C31	238
	LevelType <*LvlTp*>	[0..1]	±	C44	238
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]	±	C43	238

Constraints

- **OneElementPresentRule**

  Following Must be True

  /UniqueTradeIdentifier Must be present

  Or /TerminationDate Must be present

  Or /ContractType Must be present

  Or /ClearingStatus Must be present

Or /ClearingDateTime Must be present

Or /CCP Must be present

Or /TradingVenue Must be present

Or /MasterAgreementType Must be present

Or /ExecutionDateTime Must be present

Or /ValueDate Must be present

Or /MaturityDate Must be present

Or /MinimumNoticePeriod Must be present

Or /EarliestCallBackDate Must be present

Or /GeneralCollateral Must be present

Or /DeliveryByValue Must be present

Or /CollateralDeliveryMethod Must be present

Or /OpenTerm Must be present

Or /TerminationOption Must be present

Or /FixedInterestRate Must be present

Or /DayCountBasis Must be present

Or /FloatingInterestReferenceRate Must be present

Or /FloatingInterestRateTermUnit Must be present

Or /FloatingInterestRateTermValue Must be present

Or /FloatingInterestRatePaymentFrequencyUnit Must be present

Or /FloatingInterestRatePaymentFrequencyValue Must be present

Or /FloatingInterestRateResetFrequencyUnit Must be present

Or /FloatingInterestRateResetFrequencyValue Must be present

Or /BasisPointSpread Must be present

Or /MarginLoanAttribute Must be present

Or /PrincipalAmountValueDateAmount Must be present

Or /PrincipalAmountMaturityDateAmount Must be present

Or /AssetType Must be present

Or /LoanValue Must be present

Or /FixedRebateReferenceRate Must be present

Or /FloatingRebateReferenceRate Must be present

Or /FloatingRebateRateTermUnit Must be present

Or /FloatingRebateRateTermValue Must be present

Or /FloatingRebateRatePaymentFrequencyUnit Must be present

Or /FloatingRebateRatePaymentFrequencyValue Must be present

Or /FloatingRebateRateResetFrequencyUnit Must be present

Or /FloatingRebateRateResetFrequencyValue Must be present

Or /RebateRateBasisPointSpread Must be present

Or /FloatingRateAdjustment Must be present

Or /FloatingRateAdjustmentDate Must be present

Or /LendingFee Must be present

Or /OutstandingMarginLoanAmount Must be present

Or /ShortMarketValueAmount Must be present

Or /LevelType Must be present

Or /UnitOfMeasure Must be present

15.1.13.24.3 CollateralMatchingCriteria <CollMtchgCrit>

Presence: [0..1]

Definition: Compares information related to both sides of a collateral.

Impacted by: C45 "OneElementPresentRule"

CollateralMatchingCriteria <CollMtchgCrit> contains the following **CollateralMatchingCriteria6** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UncollateralisedFlag <*UncollsdFlg*>	[0..1]	±	C22	335
	NetExposureCollateralisationIndicator <*NetXpsrCollstnInd*>	[0..1]	±	C22	335
	CollateralValueDate <*CollValDt*>	[0..1]	±	C14	336
	AssetType <*AsstTp*>	[0..1]	±	C46	336
	BasketIdentifier <*BsktIdr*>	[0..1]	±	C48	337

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /UncollateralisedFlag Must be present
 Or    /NetExposureCollateralisationIndicator Must be present
 Or    /CollateralValueDate Must be present
 Or    /AssetType Must be present
 Or    /BasketIdentifier Must be present
```

15.1.13.24.3.1 UncollateralisedFlag <UncollsdFlg>

Presence: [0..1]

Definition: Specifies whether the values defined as true/false indicator are matching or not.

Impacted by: C22 "OneElementPresentRule"

UncollateralisedFlag <UncollsdFlg> contains the following elements (see "CompareTrueFalseIndicator3" on page 375 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Indicator		375
	Value2 <*Val2*>	[0..1]	Indicator		375

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.13.24.3.2 NetExposureCollateralisationIndicator <NetXpsrCollstnInd>

Presence: [0..1]

Definition: Specifies whether the values defined as true/false indicator are matching or not.

Impacted by: C22 "OneElementPresentRule"

NetExposureCollateralisationIndicator <NetXpsrCollstnInd> contains the following elements (see "CompareTrueFalseIndicator3" on page 375 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Indicator		375
	Value2 <*Val2*>	[0..1]	Indicator		375

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.13.24.3.3 CollateralValueDate <CollValDt>

Presence: [0..1]

Definition: Specifies whether the values defined as active or historic currency and amount are matching or not.

Impacted by: C14 "OneElementPresentRule"

CollateralValueDate <CollValDt> contains the following elements (see "CompareDate3" on page 398 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Date		399
	Value2 <*Val2*>	[0..1]	Date		399

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.13.24.3.4 AssetType <AsstTp>

Presence: [0..1]

Definition: Specifies whether the information on the component type is matching or not.

Impacted by: C46 "OneElementPresentRule"

AssetType <AsstTp> contains the following elements (see "SecurityCommodityCash4" on page 337 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Security <*Scty*>	[0..*]	±	C32	337
	Commodity <*Cmmdty*>	[0..*]	±	C41	339
	Cash <*Csh*>	[0..*]		C47	339
	Value <*Val*>	[0..1]	±	C35	340
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	±	C25	340

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Security[*] Must be present
```

```
 Or    /Commodity[*] Must be present
 Or    /Cash[*] Must be present
```

15.1.13.24.3.5 BasketIdentifier <BsktIdr>

Presence: [0..1]

Definition: Specifies whether the values defined as security identification are matching or not.

Impacted by: C48 "OneElementPresentRule"

BasketIdentifier <BsktIdr> contains the following elements (see "CompareSecurityIdentification4" on page 376 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		377
	Value2 <*Val2*>	[0..1]	±		377

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.13.25 SecurityCommodityCash4

Definition: Indication of the type of assets subject of the transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Security <*Scty*>	[0..*]	±	C32	337
	Commodity <*Cmmdty*>	[0..*]	±	C41	339
	Cash <*Csh*>	[0..*]		C47	339
	Value <*Val*>	[0..1]	±	C35	340
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	±	C25	340

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Security[*] Must be present
 Or    /Commodity[*] Must be present
 Or    /Cash[*] Must be present
```

15.1.13.25.1 Security <Scty>

Presence: [0..*]

Definition: Data specific to securities being subject to the transaction.

Impacted by: C32 "OneElementPresentRule"

Security <Scty> contains the following elements (see "Security48" on page 501 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	±	C33	502
	ClassificationType *<ClssfctnTp>*	[0..1]	±	C34	502
	Quantity *<Qty>*	[0..1]	±	C30	503
	NominalValue *<NmnlVal>*	[0..1]	±	C35	503
	Quality *<Qlty>*	[0..1]	±	C36	503
	Maturity *<Mtrty>*	[0..1]	±	C14	504
	IssuerIdentification *<IssrId>*	[0..1]	±	C9	504
	IssuerCountry *<IssrCtry>*	[0..1]	±	C37	505
	Type *<Tp>*	[0..*]	±	C38	505
	UnitPrice *<UnitPric>*	[0..1]	±	C39	506
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	±	C22	506
	MarketValue *<MktVal>*	[0..1]	±	C35	507
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	±	C22	507
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	±	C25	507

Constraints

- **OneElementPresentRule**

  Following Must be True

  /Identification Must be present

  Or /ClassificationType Must be present

  Or /Quantity Must be present

  Or /NominalValue Must be present

  Or /Quality Must be present

  Or /Maturity Must be present

  Or /IssuerIdentification Must be present

  Or /IssuerCountry Must be present

  Or /Type Must be present

  Or /UnitPrice Must be present

Or /ExclusiveArrangement Must be present

Or /MarketValue Must be present

Or /AvailableForCollateralReuse Must be present

Or /HaircutOrMargin Must be present

15.1.13.25.2 Commodity <Cmmdty>

Presence: [0..*]

Definition: Data specific to commodities being subject to the transaction.

Impacted by: C41 "OneElementPresentRule"

Commodity <Cmmdty> contains the following elements (see "Commodity42" on page 156 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Classification <*Clssfctn*>	[0..1]	±	C42	156
	Quantity <*Qty*>	[0..1]	±	C30	157
	UnitPrice <*UnitPric*>	[0..1]	±	C39	157
	MarketValue <*MktVal*>	[0..1]	±	C35	158
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]	±	C43	158

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Classification Must be present
 Or    /Quantity Must be present
 Or    /UnitPrice Must be present
 Or    /MarketValue Must be present
 Or    /UnitOfMeasure Must be present
```

15.1.13.25.3 Cash <Csh>

Presence: [0..*]

Definition: Specifies whether the values defined as active or historic currency and amount are matching or not.

Impacted by: C47 "OneElementPresentRule"

Cash <Csh> contains the following **CashCompare3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[0..1]	±	C35	340
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	±	C25	340

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value Must be present
 Or    /HaircutOrMargin Must be present
```

15.1.13.25.3.1 Value <Val>

Presence: [0..1]

Definition: Specifies whether the values defined as active or historic currency and amount are matching or not.

Impacted by: C35 "OneElementPresentRule"

Value <Val> contains the following elements (see "CompareAmountAndDirection2" on page 346 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		347
	Value2 <*Val2*>	[0..1]	±		347

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.13.25.3.2 HaircutOrMargin <HrcutOrMrgn>

Presence: [0..1]

Definition: Collateral haircut, a risk control measure applied to underlying collateral whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

In the case of margin lending, collateral haircut or margin requirement, a risk control measure applied to the entire collateral portfolio whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

Only actual values, as opposed to estimated or default values are to be reported for this attribute.

Impacted by: C25 "OneElementPresentRule"

HaircutOrMargin <HrcutOrMrgn> contains the following elements (see "ComparePercentageRate3" on page 380 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Rate		380
	Value2 <*Val2*>	[0..1]	Rate		380

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.13.26 SecurityCommodity7Choice

Definition: Specifies the type of assets subject of the transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Security <*Scty*>	[0..*]	±	C32	341
Or}	Commodity <*Cmmdty*>	[0..*]	±	C41	342

15.1.13.26.1 Security <Scty>

Presence: [0..*]

Definition: Data specific to securities being subject to the transaction.

Impacted by: C32 "OneElementPresentRule"

Security <Scty> contains the following elements (see "Security48" on page 501 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	±	C33	502
	ClassificationType <*ClssfctnTp*>	[0..1]	±	C34	502
	Quantity <*Qty*>	[0..1]	±	C30	503
	NominalValue <*NmnlVal*>	[0..1]	±	C35	503
	Quality <*Qlty*>	[0..1]	±	C36	503
	Maturity <*Mtrty*>	[0..1]	±	C14	504
	IssuerIdentification <*IssrId*>	[0..1]	±	C9	504
	IssuerCountry <*IssrCtry*>	[0..1]	±	C37	505
	Type <*Tp*>	[0..*]	±	C38	505
	UnitPrice <*UnitPric*>	[0..1]	±	C39	506
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	±	C22	506
	MarketValue <*MktVal*>	[0..1]	±	C35	507
	AvailableForCollateralReuse <*AvlblForCollReuse*>	[0..1]	±	C22	507
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	±	C25	507

Constraints

- **OneElementPresentRule**

  Following Must be True

  /Identification Must be present

  Or /ClassificationType Must be present

  Or /Quantity Must be present

  Or /NominalValue Must be present

  Or /Quality Must be present

  Or /Maturity Must be present

  Or /IssuerIdentification Must be present

  Or /IssuerCountry Must be present

  Or /Type Must be present

  Or /UnitPrice Must be present

  Or /ExclusiveArrangement Must be present

  Or /MarketValue Must be present

  Or /AvailableForCollateralReuse Must be present

  Or /HaircutOrMargin Must be present

15.1.13.26.2 Commodity <Cmmdty>

Presence: [0..*]

Definition: Data specific to commodities being subject to the transaction.

Impacted by: C41 "OneElementPresentRule"

Commodity <Cmmdty> contains the following elements (see "Commodity42" on page 156 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Classification <*Clssfctn*>	[0..1]	±	C42	156
	Quantity <*Qty*>	[0..1]	±	C30	157
	UnitPrice <*UnitPric*>	[0..1]	±	C39	157
	MarketValue <*MktVal*>	[0..1]	±	C35	158
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]	±	C43	158

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Classification Must be present
 Or    /Quantity Must be present
 Or    /UnitPrice Must be present
 Or    /MarketValue Must be present
 Or    /UnitOfMeasure Must be present
```

15.1.13.27 SecurityCommodity9

Definition: Indication of the type of assets subject of the transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Security <*Scty*>	[0..*]	±	C15	343
	Commodity <*Cmmdty*>	[0..*]	±	C16	344

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Security[*] Must be present
 Or    /Commodity[*] Must be present
```

15.1.13.27.1 Security <Scty>

Presence: [0..*]

Definition: Data specific to securities being subject to the transaction.

Impacted by: C15 "OneElementPresentRule"

Security <Scty> contains the following elements (see "Security51" on page 512 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	IdentifierSet		513
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		513
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]	±		513
	UnitPrice <*UnitPric*>	[0..1]	±		513
	MarketValue <*MktVal*>	[0..1]	±		514
	Quality <*Qlty*>	[0..1]	CodeSet		514
	Maturity <*Mtrty*>	[0..1]	Date		514
	Issuer <*Issr*>	[0..1]	±		515
	Type <*Tp*>	[0..*]	±		515
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	Indicator		515
	AvailableForCollateralReuse <*AvlblForCollReuse*>	[0..1]	Indicator		515

Constraints

- **OneElementPresentRule**

  Following Must be True

  /Identification Must be present

  Or /ClassificationType Must be present

  Or /QuantityOrNominalValue Must be present

  Or /UnitPrice Must be present

  Or /MarketValue Must be present

  Or /Quality Must be present

  Or /Maturity Must be present

  Or /Issuer Must be present

  Or /Type Must be present

  Or /ExclusiveArrangement Must be present

  Or /AvailableForCollateralReuse Must be present

15.1.13.27.2 Commodity <Cmmdty>

Presence: [0..*]

Definition: Data specific to commodities being subject to the transaction.

Impacted by: C16 "OneElementPresentRule"

Commodity <Cmmdty> contains the following elements (see "Commodity43" on page 159 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Classification <*Clssfctn*>	[0..1]	±		159
	Quantity <*Qty*>	[0..1]	±		160
	UnitPrice <*UnitPric*>	[0..1]	±		160
	MarketValue <*MktVal*>	[0..1]	±		161

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Classification Must be present
 Or    /Quantity Must be present
 Or    /UnitPrice Must be present
 Or    /MarketValue Must be present
```

15.1.13.28 TradeTypeQueryCriteria2

Definition: Indicates the query criteria related to transaction types.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Operator <*Oprtr*>	[1..1]	CodeSet		345
	SecuritiesFinancingTransactionType <*SctiesFincgTxTp*>	[0..*]	CodeSet		345
	CollateralComponentType <*CollCmpntTp*>	[0..*]	CodeSet		346

15.1.13.28.1 Operator <Oprtr>

Presence: [1..1]

Definition: Specifies the AND/OR operators as query criteria.

Datatype: "Operation3Code" on page 546

CodeName	Name	Definition
ANDD	And	Indicates that only when all if all of its elements are valid, the whole expression is valid.
ORRR	Or	Indicates that when at least one of its elements is valid, the whole expression is valid.

15.1.13.28.2 SecuritiesFinancingTransactionType <SctiesFincgTxTp>

Presence: [0..*]

Definition: Query criteria related to the type of the securities financing transaction.

Datatype: "ExposureType10Code" on page 539

CodeName	Name	Definition
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
MGLD	MarginLending	Margin lending transaction.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
REPO	Repo	Relates to repurchase agreement trading.

15.1.13.28.3 CollateralComponentType <CollCmpntTp>

Presence: [0..*]

Definition: Query criteria related to the type of the collateral component.

Datatype: "CollateralType6Code" on page 538

CodeName	Name	Definition
GBBK	BankGuarantee	Collateral type is a bank guarantee.
BOND	Bond	Collateral type is bonds.
CASH	Cash	Collateral type is cash.
COMM	Commodity	Collateral type is commodities.
INSU	Insurance	Collateral type is an insurance contract.
LCRE	LetterOfCredit	Instrument issued by a bank substituting its name and credit standing for that of its customer. A letter of credit is a written undertaking of the bank, issued for the account of a customer (the applicant), to honour a demand for payment, upon the beneficiary's compliance with the terms and conditions set forth in the undertaking.
OTHR	Other	Other assets that could be used as collateral.
PHYS	PhysicalEntities	Collateral type are physical entities, for example, airplanes for debt issued by the airline industry.
SECU	Securities	Collateral type is securities.
STCF	StockCertificate	Collateral type is stock certificates.

15.1.13.29 CompareAmountAndDirection2

Definition: Specifies two values to compare for an active or historic currency and amount and direction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		347
	Value2 <*Val2*>	[0..1]	±		347

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.13.29.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains the following elements (see "AmountAndDirection53" on page 121 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C3	121
	Sign <*Sgn*>	[0..1]	Indicator		121

15.1.13.29.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains the following elements (see "AmountAndDirection53" on page 121 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C3	121
	Sign <*Sgn*>	[0..1]	Indicator		121

15.1.13.30 CompareAmountAndDirection1

Definition: Specifies two values to compare for an active or historic currency and amount and direction

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		347
	Value2 <*Val2*>	[0..1]	±		348

15.1.13.30.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains the following elements (see "AmountAndDirection53" on page 121 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C3	121
	Sign <*Sgn*>	[0..1]	Indicator		121

15.1.13.30.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains the following elements (see "AmountAndDirection53" on page 121 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C3	121
	Sign <*Sgn*>	[0..1]	Indicator		121

15.1.13.31 CompareActiveOrHistoricCurrencyAndAmount3

Definition: Specifies two values to compare for an active or historic currency and amount.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Amount	C1, C3	348
	Value2 <*Val2*>	[0..1]	Amount	C1, C3	348

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.13.31.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 521

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.

15.1.13.31.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 521

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.

15.1.13.32 CompareAgreementType2

Definition: Specifies whether the infromation on the type of the master agrement is matching or not.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		349
	Value2 <*Val2*>	[0..1]	±		349

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.13.32.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "AgreementType1Choice" on page 429 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Type <*Tp*>	[1..1]	CodeSet		429
Or}	Proprietary <*Prtry*>	[1..1]	Text		429

15.1.13.32.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "AgreementType1Choice" on page 429 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Type <*Tp*>	[1..1]	CodeSet		429
Or}	Proprietary <*Prtry*>	[1..1]	Text		429

15.1.13.33 TradeValuationUpdate9

Definition: Indicates an update to the valuations of a previously reported position, but not a correction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		350
	CounterpartySpecificData <*CtrPtySpcfcData*>	[1..1]	±		350
	LoanData <*LnData*>	[1..1]	±		351
	SupplementaryData <*SplmtryData*>	[0..*]	±	C1	352

15.1.13.33.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice message.

Datatype: "Max140Text" on page 560

15.1.13.33.2 CounterpartySpecificData <CtrPtySpcfcData>

Presence: [1..1]

Definition: Data specific to counterparties and related fields.

CounterpartySpecificData <CtrPtySpcfcData> contains the following elements (see "CounterpartyData88" on page 457 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingDateTime <*RptgDtTm*>	[1..1]	DateTime		458
	ReportSubmittingEntity <*RptSubmitgNtty*>	[1..1]	±		459
	Counterparty <*CtrPty*>	[1..2]			459
	ReportingCounterparty <*RptgCtrPty*>	[1..1]			460
	Identification <*Id*>	[1..1]	±		461
	Nature <*Ntr*>	[0..1]			461
{Or	FinancialInstitution <*FI*>	[1..1]			462
	Classification <*Clssfctn*>	[1..*]	CodeSet		462
	InvestmentFundClassification <*InvstmtFndClssfctn*>	[0..1]	CodeSet		463
Or}	NonFinancialInstitution <*NFI*>	[1..*]			463
	Classification <*Clssfctn*>	[1..*]	IdentifierSet		463
	InvestmentFundClassification <*InvstmtFndClssfctn*>	[0..1]	CodeSet		463
	Branch <*Brnch*>	[0..1]			464
{Or	Identification <*Id*>	[1..1]	±		464
Or}	Country <*Ctry*>	[1..1]	CodeSet	C3	464
	Side <*Sd*>	[0..1]	CodeSet		465
	OtherCounterparty <*OthrCtrPty*>	[1..1]	±		465
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		465
	OtherPartyData <*OthrPtyData*>	[0..1]		C6	466
	Beneficiary <*Bnfcry*>	[0..1]	±		466
	TripartyAgent <*TrptyAgt*>	[0..1]	±		467
	Broker <*Brkr*>	[0..1]	±		467
	ClearingMember <*ClrMmb*>	[0..1]	±		467
	SettlementParties <*SttlmPties*>	[0..1]			468
{Or	CentralSecuritiesDepositoryParticipant <*CntrlSctiesDpstryPtcpt*>	[1..1]	±		468
Or}	IndirectParticipant <*IndrctPtcpt*>	[1..1]	±		468
	AgentLender <*AgtLndr*>	[0..1]	±		469

15.1.13.33.3 LoanData <LnData>

Presence: [1..1]

Definition: Details of the loan used for financing the transaction.

LoanData <LnData> contains the following elements (see "LoanData113" on page 273 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier <*UnqTradIdr*>	[1..1]	Text		273
	EventDate <*EvtDt*>	[1..1]	Date		273
	MarketValue <*MktVal*>	[1..1]	±		274

15.1.13.33.4 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C1 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 299 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		300
	Envelope <*Envlp*>	[1..1]	(External Schema)		300

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.

15.1.13.34 TradeTransactionCorrection13

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		352
	CounterpartySpecificData <*CtrPtySpcfcData*>	[1..1]	±		353
	LoanData <*LnData*>	[0..1]	±		354
	CollateralData <*CollData*>	[0..1]	±		355
	LevelType <*LvlTp*>	[1..1]	CodeSet		355
	SupplementaryData <*SplmtryData*>	[0..*]	±	C1	355

15.1.13.34.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice message.

Datatype: "Max140Text" on page 560

15.1.13.34.2 CounterpartySpecificData <CtrPtySpcfcData>

Presence: [1..1]

Definition: Data specific to counterparties and related fields.

CounterpartySpecificData <CtrPtySpcfcData> contains the following elements (see "CounterpartyData88" on page 457 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportingDateTime *<RptgDtTm>*	[1..1]	DateTime		458
	ReportSubmittingEntity *<RptSubmitgNtty>*	[1..1]	±		459
	Counterparty *<CtrPty>*	[1..2]			459
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			460
	Identification *<Id>*	[1..1]	±		461
	Nature *<Ntr>*	[0..1]			461
{Or	FinancialInstitution *<FI>*	[1..1]			462
	Classification *<Clssfctn>*	[1..*]	CodeSet		462
	InvestmentFundClassification *<InvstmtFndClssfctn>*	[0..1]	CodeSet		463
Or}	NonFinancialInstitution *<NFI>*	[1..*]			463
	Classification *<Clssfctn>*	[1..*]	IdentifierSet		463
	InvestmentFundClassification *<InvstmtFndClssfctn>*	[0..1]	CodeSet		463
	Branch *<Brnch>*	[0..1]			464
{Or	Identification *<Id>*	[1..1]	±		464
Or}	Country *<Ctry>*	[1..1]	CodeSet	C3	464
	Side *<Sd>*	[0..1]	CodeSet		465
	OtherCounterparty *<OthrCtrPty>*	[1..1]	±		465
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		465
	OtherPartyData *<OthrPtyData>*	[0..1]		C6	466
	Beneficiary *<Bnfcry>*	[0..1]	±		466
	TripartyAgent *<TrptyAgt>*	[0..1]	±		467
	Broker *<Brkr>*	[0..1]	±		467
	ClearingMember *<ClrMmb>*	[0..1]	±		467
	SettlementParties *<SttlmPties>*	[0..1]			468
{Or	CentralSecuritiesDepositoryParticipant *<CntrlSctiesDpstryPtcpt>*	[1..1]	±		468
Or}	IndirectParticipant *<IndrctPtcpt>*	[1..1]	±		468
	AgentLender *<AgtLndr>*	[0..1]	±		469

15.1.13.34.3 LoanData <LnData>

Presence: [0..1]

Definition: Details of the loan used for financing the transaction.

LoanData <LnData> contains one of the following elements (see "TransactionLoanData31Choice" on page 243 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	RepurchaseTrade <*RpTrad*>	[1..1]	±	C7	243
Or	BuySellBack <*BuySellBck*>	[1..1]	±		245
Or	SecuritiesLending <*SctiesLndg*>	[1..1]	±		245
Or}	MarginLending <*MrgnLndg*>	[1..1]	±		246

15.1.13.34.4 CollateralData <CollData>

Presence: [0..1]

Definition: Provides the details of the collateral used in the transaction.

CollateralData <CollData> contains one of the following elements (see "TransactionCollateralData18Choice" on page 140 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	RepurchaseTrade <*RpTrad*>	[1..1]	±	C17	140
Or	BuySellBack <*BuySellBck*>	[1..1]	±	C17	141
Or	SecuritiesLending <*SctiesLndg*>	[1..1]			141
{Or	Collateralised <*Collsd*>	[1..1]	±	C20	141
Or}	Uncollateralised <*Uncollsd*>	[1..1]	CodeSet		142
Or}	MarginLending <*MrgnLndg*>	[1..*]	±	C21	142

15.1.13.34.5 LevelType <LvlTp>

Presence: [1..1]

Definition: Information concerning the reported transaction level type.

Datatype: "ModificationLevel1Code" on page 545

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

15.1.13.34.6 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C1 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 299 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		300
	Envelope *<Envlp>*	[1..1]	(External Schema)		300

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.

15.1.13.35 TradePartyQueryCriteria5

Definition: Details on the queried trade parties.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Operator *<Oprtr>*	[1..1]	CodeSet		356
	ReportingCounterparty *<RptgCtrPty>*	[0..1]	±	C7	357
	ReportingCounterpartyBranch *<RptgCtrPtyBrnch>*	[0..1]	±	C8	357
	OtherCounterparty *<OthrCtrPty>*	[0..1]	±	C7	358
	OtherCounterpartyBranch *<OthrCtrPtyBrnch>*	[0..1]	±	C8	358
	Beneficiary *<Bnfcry>*	[0..1]	±	C7	359
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±	C7	360
	Broker *<Brkr>*	[0..1]	±	C7	360
	CCP *<CCP>*	[0..1]	±	C7	361
	AgentLender *<AgtLndr>*	[0..1]	±	C7	361
	TripartyAgent *<TrptyAgt>*	[0..1]	±	C7	362

Constraints

- **OneElementPresentRule**

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

15.1.13.35.1 Operator <Oprtr>

Presence: [1..1]

Definition: Specifies the AND/OR operators as query criteria.

Datatype: "Operation3Code" on page 546

CodeName	Name	Definition
ANDD	And	Indicates that only when all if all of its elements are valid, the whole expression is valid.
ORRR	Or	Indicates that when at least one of its elements is valid, the whole expression is valid.

15.1.13.35.2 ReportingCounterparty <RptgCtrPty>

Presence: [0..1]

Definition: Identifies the reporting counterparty of the contract.

Impacted by: C7 "OneElementPresentRule"

ReportingCounterparty <RptgCtrPty> contains the following elements (see "TradePartyIdentificationQuery8" on page 450 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	LEI *<LEI>*	[0..*]	IdentifierSet		450
	AnyBIC *<AnyBIC>*	[0..*]	IdentifierSet	C2	450
	ClientIdentification *<ClntId>*	[0..*]	Text		451
	NotReported *<NotRptd>*	[0..1]	CodeSet		451

Constraints

- **OneElementPresentRule**

  At least one of the 3 elements must be present.

```
Following Must be True
    /LEI[*] Must be present
 Or    /AnyBIC[*] Must be present
 Or    /ClientIdentification[*] Must be present
 Or    /NotReported Must be present
```

15.1.13.35.3 ReportingCounterpartyBranch <RptgCtrPtyBrnch>

Presence: [0..1]

Definition: Data specific to branch of the reporting counterparty and related fields.

Impacted by: C8 "OneElementPresentRule"

ReportingCounterpartyBranch <RptgCtrPtyBrnch> contains the following elements (see "TradePartyIdentificationQuery9" on page 470 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	LEI *<LEI>*	[0..*]	IdentifierSet		471
	CountryCode *<CtryCd>*	[0..*]	CodeSet	C3	471
	AnyBIC *<AnyBIC>*	[0..*]	IdentifierSet	C2	471
	ClientIdentification *<ClntId>*	[0..*]	Text		471
	NotReported *<NotRptd>*	[0..1]	CodeSet		471

Constraints

- **OneElementPresentRule**

  At least one of the 3 elements must be present.

```
Following Must be True
    /LEI[*] Must be present
 Or    /AnyBIC[*] Must be present
 Or    /ClientIdentification[*] Must be present
 Or    /NotReported Must be present
```

15.1.13.35.4 OtherCounterparty <OthrCtrPty>

Presence: [0..1]

Definition: Identifies the other counterparty of the contract.

Impacted by: C7 "OneElementPresentRule"

OtherCounterparty <OthrCtrPty> contains the following elements (see "TradePartyIdentificationQuery8" on page 450 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	LEI *<LEI>*	[0..*]	IdentifierSet		450
	AnyBIC *<AnyBIC>*	[0..*]	IdentifierSet	C2	450
	ClientIdentification *<ClntId>*	[0..*]	Text		451
	NotReported *<NotRptd>*	[0..1]	CodeSet		451

Constraints

- **OneElementPresentRule**

  At least one of the 3 elements must be present.

```
Following Must be True
    /LEI[*] Must be present
 Or    /AnyBIC[*] Must be present
 Or    /ClientIdentification[*] Must be present
 Or    /NotReported Must be present
```

15.1.13.35.5 OtherCounterpartyBranch <OthrCtrPtyBrnch>

Presence: [0..1]

Definition: Data specific to branch of the other reporting counterparty and related fields.

Impacted by: C8 "OneElementPresentRule"

OtherCounterpartyBranch <OthrCtrPtyBrnch> contains the following elements (see "TradePartyIdentificationQuery9" on page 470 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	LEI <*LEI*>	[0..*]	IdentifierSet		471
	CountryCode <*CtryCd*>	[0..*]	CodeSet	C3	471
	AnyBIC <*AnyBIC*>	[0..*]	IdentifierSet	C2	471
	ClientIdentification <*ClntId*>	[0..*]	Text		471
	NotReported <*NotRptd*>	[0..1]	CodeSet		471

Constraints

- **OneElementPresentRule**

  At least one of the 3 elements must be present.

```
Following Must be True
    /LEI[*] Must be present
 Or    /AnyBIC[*] Must be present
 Or    /ClientIdentification[*] Must be present
 Or    /NotReported Must be present
```

15.1.13.35.6 Beneficiary <Bnfcry>

Presence: [0..1]

Definition: Identifies the party subject to the rights and obligations arising from the contract.

Impacted by: C7 "OneElementPresentRule"

Beneficiary <Bnfcry> contains the following elements (see "TradePartyIdentificationQuery8" on page 450 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	LEI <*LEI*>	[0..*]	IdentifierSet		450
	AnyBIC <*AnyBIC*>	[0..*]	IdentifierSet	C2	450
	ClientIdentification <*ClntId*>	[0..*]	Text		451
	NotReported <*NotRptd*>	[0..1]	CodeSet		451

Constraints

- **OneElementPresentRule**

  At least one of the 3 elements must be present.

```
Following Must be True
    /LEI[*] Must be present
 Or    /AnyBIC[*] Must be present
```

```
  Or    /ClientIdentification[*] Must be present
  Or    /NotReported Must be present
```

15.1.13.35.7 SubmittingAgent <SubmitgAgt>

Presence: [0..1]

Definition: Identifies the submitting agent of the reported of the contract.

Impacted by: C7 "OneElementPresentRule"

SubmittingAgent <SubmitgAgt> contains the following elements (see "TradePartyIdentificationQuery8" on page 450 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	LEI <*LEI*>	[0..*]	IdentifierSet		450
	AnyBIC <*AnyBIC*>	[0..*]	IdentifierSet	C2	450
	ClientIdentification <*ClntId*>	[0..*]	Text		451
	NotReported <*NotRptd*>	[0..1]	CodeSet		451

Constraints

- **OneElementPresentRule**

  At least one of the 3 elements must be present.

```
Following Must be True
    /LEI[*] Must be present
 Or    /AnyBIC[*] Must be present
 Or    /ClientIdentification[*] Must be present
 Or    /NotReported Must be present
```

15.1.13.35.8 Broker <Brkr>

Presence: [0..1]

Definition: Identifies the broker who acts as an intermediary for the reporting counterparty.

Impacted by: C7 "OneElementPresentRule"

Broker <Brkr> contains the following elements (see "TradePartyIdentificationQuery8" on page 450 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	LEI <*LEI*>	[0..*]	IdentifierSet		450
	AnyBIC <*AnyBIC*>	[0..*]	IdentifierSet	C2	450
	ClientIdentification <*ClntId*>	[0..*]	Text		451
	NotReported <*NotRptd*>	[0..1]	CodeSet		451

Constraints

- **OneElementPresentRule**

  At least one of the 3 elements must be present.

```
Following Must be True
    /LEI[*] Must be present
 Or    /AnyBIC[*] Must be present
 Or    /ClientIdentification[*] Must be present
 Or    /NotReported Must be present
```

15.1.13.35.9 CCP <CCP>

Presence: [0..1]

Definition: Unique code for the CCP that has cleared the contract.

Impacted by: C7 "OneElementPresentRule"

CCP <CCP> contains the following elements (see "TradePartyIdentificationQuery8" on page 450 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	LEI <*LEI*>	[0..*]	IdentifierSet		450
	AnyBIC <*AnyBIC*>	[0..*]	IdentifierSet	C2	450
	ClientIdentification <*ClntId*>	[0..*]	Text		451
	NotReported <*NotRptd*>	[0..1]	CodeSet		451

Constraints

- **OneElementPresentRule**

  At least one of the 3 elements must be present.

```
Following Must be True
    /LEI[*] Must be present
 Or    /AnyBIC[*] Must be present
 Or    /ClientIdentification[*] Must be present
 Or    /NotReported Must be present
```

15.1.13.35.10 AgentLender <AgtLndr>

Presence: [0..1]

Definition: Identification of the agent lender involved in the securities lending transaction.

Impacted by: C7 "OneElementPresentRule"

AgentLender <AgtLndr> contains the following elements (see "TradePartyIdentificationQuery8" on page 450 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	LEI <*LEI*>	[0..*]	IdentifierSet		450
	AnyBIC <*AnyBIC*>	[0..*]	IdentifierSet	C2	450
	ClientIdentification <*ClntId*>	[0..*]	Text		451
	NotReported <*NotRptd*>	[0..1]	CodeSet		451

Constraints

- **OneElementPresentRule**

  At least one of the 3 elements must be present.

```
Following Must be True
    /LEI[*] Must be present
 Or    /AnyBIC[*] Must be present
 Or    /ClientIdentification[*] Must be present
 Or    /NotReported Must be present
```

15.1.13.35.11 TripartyAgent <TrptyAgt>

Presence: [0..1]

Definition: Identification of the third party that administers the transaction.

Impacted by: C7 "OneElementPresentRule"

TripartyAgent <TrptyAgt> contains the following elements (see "TradePartyIdentificationQuery8" on page 450 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	LEI <*LEI*>	[0..*]	IdentifierSet		450
	AnyBIC <*AnyBIC*>	[0..*]	IdentifierSet	C2	450
	ClientIdentification <*ClntId*>	[0..*]	Text		451
	NotReported <*NotRptd*>	[0..1]	CodeSet		451

Constraints

- **OneElementPresentRule**

  At least one of the 3 elements must be present.

```
Following Must be True
    /LEI[*] Must be present
 Or    /AnyBIC[*] Must be present
 Or    /ClientIdentification[*] Must be present
 Or    /NotReported Must be present
```

15.1.13.36 ReconciliationFlag2

Definition: Specifies the process type used for the trade repository reconciliation.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportType <*RptTp*>	[0..1]	CodeSet		363
	BothCounterpartiesReporting <*BothCtrPtiesRptg*>	[0..1]	Indicator		363
	PairedStatus <*PairdSts*>	[0..1]	Indicator		363
	LoanReconciliationStatus <*LnRcncltnSts*>	[0..1]	Indicator		364
	CollateralReconciliationStatus <*CollRcncltnSts*>	[0..1]	Indicator		364
	ModificationStatus <*ModSts*>	[0..1]	Indicator		364

Constraints

- **OneElementPresentRule**

  Following Must be True

  /ReportType Must be present

  Or /BothCounterpartiesReporting Must be present

  Or /PairedStatus Must be present

  Or /LoanReconciliationStatus Must be present

  Or /CollateralReconciliationStatus Must be present

  Or /ModificationStatus Must be present

15.1.13.36.1 ReportType <RptTp>

Presence: [0..1]

Definition: Indicates whether both counterparties to the transaction have reported to the same Trade Repository

Datatype: "TradeRepositoryReportingType1Code" on page 550

CodeName	Name	Definition
SWOS	SingleSided	Only one counterparty to the transaction has reported to the same trade repository.
TWOS	DualSided	Both counterparties to the transaction have reported to the same trade repository.

15.1.13.36.2 BothCounterpartiesReporting <BothCtrPtiesRptg>

Presence: [0..1]

Definition: Indicates whether both counterparties are obliged to report the transaction data.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 557):

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

15.1.13.36.3 PairedStatus <PairdSts>

Presence: [0..1]

Definition: Indicates whether the transaction is paired.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 557):

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

15.1.13.36.4 LoanReconciliationStatus <LnRcncltnSts>

Presence: [0..1]

Definition: Indicates whether loan data is reconciled.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 557):

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

15.1.13.36.5 CollateralReconciliationStatus <CollRcncltnSts>

Presence: [0..1]

Definition: Indicates whether collateral data is reconciled.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 557):

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

15.1.13.36.6 ModificationStatus <ModSts>

Presence: [0..1]

Definition: Indicates whether the initially submitted report was further modified using action type modification.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 557):

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

15.1.13.37 DetailedTransactionStatistics13

Definition: Information about number of transactions accepted and rejected and the reasons of the rejections.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TotalNumberOfTransactions <*TtlNbOfTxs*>	[1..1]	Text		364
	TotalNumberOfTransactionsAccepted <*TtlNbOfTxsAccptd*>	[1..1]	Text		364
	TotalNumberOfTransactionsRejected <*TtlNbOfTxsRjctd*>	[1..1]	Text		365
	TransactionsRejectionsReason <*TxsRjctnsRsn*>	[0..*]	±		365

15.1.13.37.1 TotalNumberOfTransactions <TtlNbOfTxs>

Presence: [1..1]

Definition: Total number of reports sent or received.

Datatype: "Max15NumericText" on page 560

15.1.13.37.2 TotalNumberOfTransactionsAccepted <TtlNbOfTxsAccptd>

Presence: [1..1]

Definition: Total number of transactions accepted.

Datatype: "Max15NumericText" on page 560

15.1.13.37.3 TotalNumberOfTransactionsRejected <TtlNbOfTxsRjctd>

Presence: [1..1]

Definition: Total number of transactions rejected.

Datatype: "Max15NumericText" on page 560

15.1.13.37.4 TransactionsRejectionsReason <TxsRjctnsRsn>

Presence: [0..*]

Definition: Details on transactions rejected per error code.

TransactionsRejectionsReason <TxsRjctnsRsn> contains the following elements (see "RejectionReason53" on page 517 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <*TxId*>	[1..1]	±		517
	Status <*Sts*>	[1..1]	CodeSet		518
	DetailedValidationRule <*DtldVldtnRule*>	[0..*]	±		518

15.1.13.38 DetailedTransactionStatistics2Choice

Definition: Information about number of transactions accepted and rejected and the reasons of the rejections.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <*DataSetActn*>	[1..1]	CodeSet		365
Or}	DetailedStatistics <*DtldSttstcs*>	[1..1]	±		365

15.1.13.38.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Specifies the type of report activity for a specific reporting period.

Datatype: "ReportPeriodActivity1Code" on page 548

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

15.1.13.38.2 DetailedStatistics <DtldSttstcs>

Presence: [1..1]

Definition: Information about number of transactions accepted and rejected and the reasons of the rejections.

DetailedStatistics <DtldSttstcs> contains the following elements (see "DetailedTransactionStatistics13" on page 364 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TotalNumberOfTransactions *<TtlNbOfTxs>*	[1..1]	Text		364
	TotalNumberOfTransactionsAccepted *<TtlNbOfTxsAccptd>*	[1..1]	Text		364
	TotalNumberOfTransactionsRejected *<TtlNbOfTxsRjctd>*	[1..1]	Text		365
	TransactionsRejectionsReason *<TxsRjctnsRsn>*	[0..*]	±		365

15.1.13.39 CompareUnitPrice6

Definition: Specifies two values to compare for a unit price.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	±		366
	Value2 *<Val2>*	[0..1]	±		367

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.13.39.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "SecuritiesTransactionPrice19Choice" on page 474 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue *<MntryVal>*	[1..1]	±		475
Or	Unit *<Unit>*	[1..1]	Quantity		475
Or	Percentage *<Pctg>*	[1..1]	Rate		475
Or	Yield *<Yld>*	[1..1]	Rate		475
Or	Decimal *<Dcml>*	[1..1]	Rate		475
Or	PendingPrice *<PdgPric>*	[1..1]	CodeSet		476
Or}	Other *<Othr>*	[1..1]	±	C13	476

15.1.13.39.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value2 <Val2> contains one of the following elements (see "SecuritiesTransactionPrice19Choice" on page 474 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		475
Or	Unit <*Unit*>	[1..1]	Quantity		475
Or	Percentage <*Pctg*>	[1..1]	Rate		475
Or	Yield <*Yld*>	[1..1]	Rate		475
Or	Decimal <*Dcml*>	[1..1]	Rate		475
Or	PendingPrice <*PdgPric*>	[1..1]	CodeSet		476
Or}	Other <*Othr*>	[1..1]	±	C13	476

15.1.13.40 CompareUnitOfMeasure3

Definition: Specifies two values to compare for a unit of measure.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		367
	Value2 <*Val2*>	[0..1]	CodeSet		371

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.13.40.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "UnitOfMeasure11Code" on page 551

CodeName	Name	Definition
ALOW	Allowances	Amount of money deducted from a price or an amount due.
ACCY	AmountOfCurrency	Number of monetary units specified in a currency, where the unit of currency is explicit and compliant with ISO 4217.

CodeName	Name	Definition
BARL	Barrels	Unit of volume that is equal to 42 US gallons.
BCUF	BillionCubicFeet	Unit of measure for large volumes of natural gas equivalent to 28316846 cubic meters.
BDFT	BoardFeet	Measure of length equal to 144 cubic inches.
BUSL	Bushels	Unit of weight that is equal to 8 gallons. Mostly used for agricultural products with a specification of weight defined for each commodity differently.
CEER	CertifiedEmissionsReduction	Unit of emissions type (or carbon credits) issued by the Clean Development Mechanism (CDM) Executive Board for emission reductions achieved by CDM projects and verified by a DOE (Designated Operational Entity) under the rules of the Kyoto Protocol.
CLRT	ClimateReserveTonnes	Unit of offset credits used by the Climate Action Reserve. One Climate Reserve Tonne is equal to one metric ton of Greenhouse Gas (GHG) reduced/ sequestered.
KILO	Kilogram	Basic unit of mass in the SI system, 1000 grams.
PIEC	Piece	Standard length of cloth, wallpaper, as an item for sale or amount of a substance.
TONS	Ton	Measure of weight, in Britain 2240lb (long ton)and in the US 2000lb (short ton).
METR	Metre	Unit of length in the metric system, equal to 39.37 inches.
INCH	Inch	Measure of length equal to 2.54 cm.
YARD	Yard	Unit of length equal to 3 feet or 0.9144 metre.
GBGA	GBGallon	Unit of volume that is equal to 8 pints.
GRAM	Gram	Unit of measure that is equal to a 1, 000th of a kilo.
CMET	Centimetre	Unit of measure that is equal to one hundredth of a metre.
SMET	SquareMetre	Measure of a surface, one metre by one metre.
FOOT	Foot	Unit of length equal to 1/3 yard.
MILE	Mile	Unit of length equal to 1, 760 yards.
SQIN	SquareInch	Measure of a surface, one inch by one inch.
SQFO	SquareFoot	Measure of a surface, one foot by one foot.

CodeName	Name	Definition
SQMI	SquareMile	Measure of a surface, one mile by one mile.
GBOU	GBOunce	Unit of weight equal to a sixteenth of a pound.
USOU	USOunce	Unit of weight equal to a sixteenth of a pound.
GBPI	GBPint	Unit of volume that is equal to 568 cubic centimetres.
USPI	USPint	Unit of volume that is equal to 473 cubic centimetres.
GBQA	GBQuart	Unit of volume that is equal to 2 pints.
USGA	USGallon	Unit of volume that is equal to 8 pints.
MMET	Millimetre	Unit of measure that is a thousandth of one metre.
KMET	Kilometre	Unit of measure that is equal to 1, 000 meters.
SQYA	SquareYard	Measure of a surface, one yard by one yard.
ACRE	Acre	Unit of measure equal to 4, 840 square yards.
ARES	Are	Unit of measure equal to a 100 square meters.
SMIL	SquareMillimetre	Measure of a surface, one millimetre by one millimetre.
SCMT	SquareCentimetre	Measure of a surface, one centimetre by one centimetre.
HECT	Hectare	Unit of measure that is equal to 10, 000 square meters.
SQKI	SquareKilometre	Measure of a surface, one kilometre by one kilometre.
MILI	MilliLitre	Unit of volume that is equal to one thousandth of a litre.
CELI	Centilitre	Unit of volume that is equal to one hundredth of a litre.
LITR	Litre	Unit of volume that is equal to a thousand cubic centimetres.
PUND	Pound	Unit of weight equal to 0.454 kilograms.
CBME	CubicMeters	Unit of volume that is equal to one meter in length, breadth and height or also equal to 1000 liters.
DAYS	Days	Unit of time that is equal to 24 hours.
DMET	DryMetricTons	Unit of weight that is equal to the same mass value as a metric ton excluding moisture.

CodeName	Name	Definition
ENVC	EnvironmentalCredit	Unit of measure for ownership of credit (or allowance) of carbon dioxide emission (in metric ton).
ENVO	EnvironmentalOffset	Unit of measure for reduction of carbon dioxide emission (in metric ton) that may result in Environmental Credit.
HUWG	Hundredweight	Unit of weight or mass of various values in the Imperial Unit System also known as quintal, cental or centum.
KWDC	KilowattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one day.
KWHO	KilowattHours	Unit of measure that is equal to the power consumption of one kilowatt during one hour.
KWHC	KilowattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one hour.
KMOC	KilowattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one minute.
KWMC	KilowattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one month.
KWYC	KilowattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one year.
MWDC	MegawattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one day.
MWHO	MegawattHours	Unit of measure that is equal to the power consumption of one megawatt during one hour.
MWHC	MegawattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one hour.
MWMC	MegawattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one minute.
MMOC	MegawattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one month.
MWYC	MegawattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one year.
TONE	MetricTons	Unit of mass equal to 1000 kilograms; equivalent to approximately 2,204.6 pounds, 1.102 short tons (US) or 0.984 long tons (imperial).

CodeName	Name	Definition
MIBA	MillionBarrels	Unit of volume that is equal to 1 million barrels equivalent to 42.000.000 US gallons.
MBTU	OneMillionBTU	Unit of measure of heat equal to one million British thermal unit (BTU).
OZTR	TroyOunces	Unit of weight equal to 31.1034768 grams. Used in precious metals.
UCWT	USHundredweight	Unit of weight or mass of various values in the US Customary System also known as quintal, cental or centum. Equal to 100 lbs.
IPNT	IndexPoint	Decimal number used to calculate an amount or a price.
PWRD	PrincipalWithRelationToDebtInstrument	Amount of money borrowed, or part of that amount which remains unpaid (excluding interest).
DGEU	DieselGallonEquivalent	Amount of fuel alternative equal to one gallon of diesel.
TOCD	TonsOfCarbonDioxide	Tons of carbon dioxide.
GGEU	GasolineGallonEquivalent	Amount of fuel alternative equal to one gallon of gasoline.
USQA	USQuart	Unit of volume that is equal to 2 pints.

15.1.13.40.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "UnitOfMeasure11Code" on page 551

CodeName	Name	Definition
ALOW	Allowances	Amount of money deducted from a price or an amount due.
ACCY	AmountOfCurrency	Number of monetary units specified in a currency, where the unit of currency is explicit and compliant with ISO 4217.
BARL	Barrels	Unit of volume that is equal to 42 US gallons.
BCUF	BillionCubicFeet	Unit of measure for large volumes of natural gas equivalent to 28316846 cubic meters.
BDFT	BoardFeet	Measure of length equal to 144 cubic inches.
BUSL	Bushels	Unit of weight that is equal to 8 gallons. Mostly used for agricultural products with a specification of weight defined for each commodity differently.
CEER	CertifiedEmissionsReduction	Unit of emissions type (or carbon credits) issued by the Clean Development Mechanism (CDM) Executive Board for

CodeName	Name	Definition
		emission reductions achieved by CDM projects and verified by a DOE (Designated Operational Entity) under the rules of the Kyoto Protocol.
CLRT	ClimateReserveTonnes	Unit of offset credits used by the Climate Action Reserve. One Climate Reserve Tonne is equal to one metric ton of Greenhouse Gas (GHG) reduced/ sequestered.
KILO	Kilogram	Basic unit of mass in the SI system, 1000 grams.
PIEC	Piece	Standard length of cloth, wallpaper, as an item for sale or amount of a substance.
TONS	Ton	Measure of weight, in Britain 2240lb (long ton)and in the US 2000lb (short ton).
METR	Metre	Unit of length in the metric system, equal to 39.37 inches.
INCH	Inch	Measure of length equal to 2.54 cm.
YARD	Yard	Unit of length equal to 3 feet or 0.9144 metre.
GBGA	GBGallon	Unit of volume that is equal to 8 pints.
GRAM	Gram	Unit of measure that is equal to a 1, 000th of a kilo.
CMET	Centimetre	Unit of measure that is equal to one hundredth of a metre.
SMET	SquareMetre	Measure of a surface, one metre by one metre.
FOOT	Foot	Unit of length equal to 1/3 yard.
MILE	Mile	Unit of length equal to 1, 760 yards.
SQIN	SquareInch	Measure of a surface, one inch by one inch.
SQFO	SquareFoot	Measure of a surface, one foot by one foot.
SQMI	SquareMile	Measure of a surface, one mile by one mile.
GBOU	GBOunce	Unit of weight equal to a sixteenth of a pound.
USOU	USOunce	Unit of weight equal to a sixteenth of a pound.
GBPI	GBPint	Unit of volume that is equal to 568 cubic centimetres.
USPI	USPint	Unit of volume that is equal to 473 cubic centimetres.
GBQA	GBQuart	Unit of volume that is equal to 2 pints.
USGA	USGallon	Unit of volume that is equal to 8 pints.

CodeName	Name	Definition
MMET	Millimetre	Unit of measure that is a thousandth of one metre.
KMET	Kilometre	Unit of measure that is equal to 1, 000 meters.
SQYA	SquareYard	Measure of a surface, one yard by one yard.
ACRE	Acre	Unit of measure equal to 4, 840 square yards.
ARES	Are	Unit of measure equal to a 100 square meters.
SMIL	SquareMillimetre	Measure of a surface, one millimetre by one millimetre.
SCMT	SquareCentimetre	Measure of a surface, one centimetre by one centimetre.
HECT	Hectare	Unit of measure that is equal to 10, 000 square meters.
SQKI	SquareKilometre	Measure of a surface, one kilometre by one kilometre.
MILI	MilliLitre	Unit of volume that is equal to one thousandth of a litre.
CELI	Centilitre	Unit of volume that is equal to one hundredth of a litre.
LITR	Litre	Unit of volume that is equal to a thousand cubic centimetres.
PUND	Pound	Unit of weight equal to 0.454 kilograms.
CBME	CubicMeters	Unit of volume that is equal to one meter in length, breadth and height or also equal to 1000 liters.
DAYS	Days	Unit of time that is equal to 24 hours.
DMET	DryMetricTons	Unit of weight that is equal to the same mass value as a metric ton excluding moisture.
ENVC	EnvironmentalCredit	Unit of measure for ownership of credit (or allowance) of carbon dioxide emission (in metric ton).
ENVO	EnvironmentalOffset	Unit of measure for reduction of carbon dioxide emission (in metric ton) that may result in Environmental Credit.
HUWG	Hundredweight	Unit of weight or mass of various values in the Imperial Unit System also known as quintal, cental or centum.
KWDC	KilowattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one day.
KWHO	KilowattHours	Unit of measure that is equal to the power consumption of one kilowatt during one hour.

CodeName	Name	Definition
KWHC	KilowattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one hour.
KMOC	KilowattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one minute.
KWMC	KilowattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one month.
KWYC	KilowattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one year.
MWDC	MegawattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one day.
MWHO	MegawattHours	Unit of measure that is equal to the power consumption of one megawatt during one hour.
MWHC	MegawattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one hour.
MWMC	MegawattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one minute.
MMOC	MegawattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one month.
MWYC	MegawattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one year.
TONE	MetricTons	Unit of mass equal to 1000 kilograms; equivalent to approximately 2,204.6 pounds, 1.102 short tons (US) or 0.984 long tons (imperial).
MIBA	MillionBarrels	Unit of volume that is equal to 1 million barrels equivalent to 42.000.000 US gallons.
MBTU	OneMillionBTU	Unit of measure of heat equal to one million British thermal unit (BTU).
OZTR	TroyOunces	Unit of weight equal to 31.1034768 grams. Used in precious metals.
UCWT	USHundredweight	Unit of weight or mass of various values in the US Customary System also known as quintal, cental or centum. Equal to 100 lbs.
IPNT	IndexPoint	Decimal number used to calculate an amount or a price.
PWRD	PrincipalWithRelationToDebtInstrument	Amount of money borrowed, or part of that amount which remains unpaid (excluding interest).

CodeName	Name	Definition
DGEU	DieselGallonEquivalent	Amount of fuel alternative equal to one gallon of diesel.
TOCD	TonsOfCarbonDioxide	Tons of carbon dioxide.
GGEU	GasolineGallonEquivalent	Amount of fuel alternative equal to one gallon of gasoline.
USQA	USQuart	Unit of volume that is equal to 2 pints.

15.1.13.41 CompareTrueFalseIndicator3

Definition: Specifies two values to compare for a true false indicator.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Indicator		375
	Value2 <*Val2*>	[0..1]	Indicator		375

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.13.41.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 557):

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

15.1.13.41.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 557):

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

15.1.13.42 CompareTerminationOption3

Definition: Specifies two values to compare for a termination option.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		376
	Value2 <*Val2*>	[0..1]	CodeSet		376

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.13.42.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "RepoTerminationOption2Code" on page 549

CodeName	Name	Definition
EGRN	Evergreen	Evergreen termination option.
EGAE	EvergreenAndExtendable	Evergreen and extendable termination option.
ETSB	Extendable	Extendable termination option.
NOAP	NotApplicable	Search for requested data not complete yet.

15.1.13.42.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "RepoTerminationOption2Code" on page 549

CodeName	Name	Definition
EGRN	Evergreen	Evergreen termination option.
EGAE	EvergreenAndExtendable	Evergreen and extendable termination option.
ETSB	Extendable	Extendable termination option.
NOAP	NotApplicable	Search for requested data not complete yet.

15.1.13.43 CompareSecurityIdentification4

Definition: Specifies two values to compare for a securities identification.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		377
	Value2 <*Val2*>	[0..1]	±		377

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.13.43.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "SecurityIdentification26Choice" on page 493 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	IdentifierSet		493
Or}	NotAvailable <*NotAvlbl*>	[1..1]	CodeSet		494

15.1.13.43.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second of the transaction.

Value2 <Val2> contains one of the following elements (see "SecurityIdentification26Choice" on page 493 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	IdentifierSet		493
Or}	NotAvailable <*NotAvlbl*>	[1..1]	CodeSet		494

15.1.13.44 CompareSecuritiesLendingType3

Definition: Specifies two values to compare for a which classifies the type of the security.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		378
	Value2 <*Val2*>	[0..1]	±		378

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.13.44.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "SecuritiesLendingType3Choice" on page 434 for details)

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

15.1.13.44.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "SecuritiesLendingType3Choice" on page 434 for details)

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

15.1.13.45 CompareReportingLevelType3

Definition: Specifies two values to compare for a reporting level type.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		379
	Value2 <*Val2*>	[0..1]	CodeSet		379

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.13.45.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "ModificationLevel1Code" on page 545

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

15.1.13.45.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "ModificationLevel1Code" on page 545

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

15.1.13.46 CompareRateBasis3

Definition: Specifies two values to compare for a rate basis.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		379
	Value2 <*Val2*>	[0..1]	CodeSet		380

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.13.46.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "RateBasis1Code" on page 547

CodeName	Name	Definition
DAYS	Days	Rate is reported in days.

CodeName	Name	Definition
MNTH	Months	Rate is reported in months.
WEEK	Weeks	Rate is reported in weeks.
YEAR	Years	Rate is reported in years.

15.1.13.46.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "RateBasis1Code" on page 547

CodeName	Name	Definition
DAYS	Days	Rate is reported in days.
MNTH	Months	Rate is reported in months.
WEEK	Weeks	Rate is reported in weeks.
YEAR	Years	Rate is reported in years.

15.1.13.47 ComparePercentageRate3

Definition: Specifies two values to compare for a percentage rate.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Rate		380
	Value2 <*Val2*>	[0..1]	Rate		380

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.13.47.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "PercentageRate" on page 559

15.1.13.47.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "PercentageRate" on page 559

15.1.13.48 CompareNumber6

Definition: Specifies two values to compare for a number of maximum 5 digits.

Or	MessageElement**<*XML Tag*>**	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Quantity	C6	381
	Value2 <*Val2*>	[0..1]	Quantity	C6	381

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.13.48.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Impacted by: C6 "NumberRule"

Datatype: "Max5Number" on page 559

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

15.1.13.48.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Impacted by: C6 "NumberRule"

Datatype: "Max5Number" on page 559

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

15.1.13.49 CompareNumber5

Definition: Specifies two values to compare for a number of maximum 3 digits.

Or	MessageElement**<*XML Tag*>**	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Quantity	C5	382
	Value2 <*Val2*>	[0..1]	Quantity	C5	382

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.13.49.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Impacted by: C5 "NumberRule"

Datatype: "Max3Number" on page 558

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

15.1.13.49.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Impacted by: C5 "NumberRule"

Datatype: "Max3Number" on page 558

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

15.1.13.50 CompareMICIdentifier3

Definition: Specifies two values to compare for a MIC (Market Identifier Code-ISO10383) identifier.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	IdentifierSet		383
	Value2 *<Val2>*	[0..1]	IdentifierSet		383

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.13.50.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "MICIdentifier" on page 557

15.1.13.50.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "MICIdentifier" on page 557

15.1.13.51 CompareISINIdentifier4

Definition: Specifies two values to compare for an ISIN (International Securities Identification Number-ISO 6166) Identifier.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	IdentifierSet		383
	Value2 <*Val2*>	[0..1]	IdentifierSet		383

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.13.51.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "ISINOct2015Identifier" on page 556

15.1.13.51.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "ISINOct2015Identifier" on page 556

15.1.13.52 CompareInterestRate1

Definition: Specifies whether the values defined as part of the Margin Loan Attribute are matching or not.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	MarginLoanAmount <*MrgnLnAmt*>	[0..1]	±		384
	FixedInterestRate <*FxdIntrstRate*>	[0..1]	±	C25	384
	DayCountBasis <*DayCntBsis*>	[0..1]	±	C26	385
	FloatingInterestReferenceRate <*FltgIntrstRefRate*>	[0..1]	±	C27	385
	FloatingInterestRateTermUnit <*FltgIntrstRateTermUnit*>	[0..1]	±	C28	386
	FloatingInterestRateTermValue <*FltgIntrstRateTermVal*>	[0..1]	±	C20	386
	FloatingInterestRatePaymentFrequencyUnit <*FltgIntrstRatePmtFrqcyUnit*>	[0..1]	±	C28	386
	FloatingInterestRatePaymentFrequencyValue <*FltgIntrstRatePmtFrqcyVal*>	[0..1]	±	C20	387
	FloatingInterestRateResetFrequencyUnit <*FltgIntrstRateRstFrqcyUnit*>	[0..1]	±	C28	387
	FloatingInterestRateResetFrequencyValue <*FltgIntrstRateRstFrqcyVal*>	[0..1]	±	C29	388
	BasisPointSpread <*BsisPtSprd*>	[0..1]	±	C30	388

15.1.13.52.1 MarginLoanAmount <MrgnLnAmt>

Presence: [0..1]

Definition: Specifies whether the values defined as active or historic currency and amount are matching or not.

MarginLoanAmount <MrgnLnAmt> contains the following elements (see "CompareAmountAndDirection1" on page 347 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		347
	Value2 <*Val2*>	[0..1]	±		348

15.1.13.52.2 FixedInterestRate <FxdIntrstRate>

Presence: [0..1]

Definition: Specifies whether the values defined as percentage rate are matching or not.

Impacted by: C25 "OneElementPresentRule"

FixedInterestRate <FxdIntrstRate> contains the following elements (see "ComparePercentageRate3" on page 380 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Rate		380
	Value2 <*Val2*>	[0..1]	Rate		380

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.13.52.3 DayCountBasis <DayCntBsis>

Presence: [0..1]

Definition: Specifies whether the values defined as number with max 5 characters are matching or not.

Impacted by: C26 "OneElementPresentRule"

DayCountBasis <DayCntBsis> contains the following elements (see "CompareInterestComputationMethod3" on page 389 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		389
	Value2 <*Val2*>	[0..1]	±		389

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.13.52.4 FloatingInterestReferenceRate <FltgIntrstRefRate>

Presence: [0..1]

Definition: Specifies whether the values defined as benchmark curve name are matching or not.

Impacted by: C27 "OneElementPresentRule"

FloatingInterestReferenceRate <FltgIntrstRefRate> contains the following elements (see "CompareBenchmarkCurveName3" on page 397 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		397
	Value2 <*Val2*>	[0..1]	±		397

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.13.52.5 FloatingInterestRateTermUnit <FltgIntrstRateTermUnit>

Presence: [0..1]

Definition: Specifies whether the values defined as rate basis code are matching or not.

Impacted by: C28 "OneElementPresentRule"

FloatingInterestRateTermUnit <FltgIntrstRateTermUnit> contains the following elements (see "CompareRateBasis3" on page 379 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		379
	Value2 <*Val2*>	[0..1]	CodeSet		380

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.13.52.6 FloatingInterestRateTermValue <FltgIntrstRateTermVal>

Presence: [0..1]

Definition: Specifies whether the values defined as number with max 3 characters are matching or not.

Impacted by: C20 "OneElementPresentRule"

FloatingInterestRateTermValue <FltgIntrstRateTermVal> contains the following elements (see "CompareNumber5" on page 381 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Quantity	C5	382
	Value2 <*Val2*>	[0..1]	Quantity	C5	382

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.13.52.7 FloatingInterestRatePaymentFrequencyUnit <FltgIntrstRatePmtFrqcyUnit>

Presence: [0..1]

Definition: Specifies whether the values defined as rate basis code are matching or not.

Impacted by: C28 "OneElementPresentRule"

FloatingInterestRatePaymentFrequencyUnit <FltgIntrstRatePmtFrqcyUnit> contains the following elements (see "CompareRateBasis3" on page 379 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		379
	Value2 <*Val2*>	[0..1]	CodeSet		380

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.13.52.8 FloatingInterestRatePaymentFrequencyValue <FltgIntrstRatePmtFrqcyVal>

Presence: [0..1]

Definition: Specifies whether the values defined as number with max 3 characters are matching or not.

Impacted by: C20 "OneElementPresentRule"

FloatingInterestRatePaymentFrequencyValue <FltgIntrstRatePmtFrqcyVal> contains the following elements (see "CompareNumber5" on page 381 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Quantity	C5	382
	Value2 <*Val2*>	[0..1]	Quantity	C5	382

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.13.52.9 FloatingInterestRateResetFrequencyUnit <FltgIntrstRateRstFrqcyUnit>

Presence: [0..1]

Definition: Specifies whether the values defined as rate basis code are matching or not.

Impacted by: C28 "OneElementPresentRule"

FloatingInterestRateResetFrequencyUnit <FltgIntrstRateRstFrqcyUnit> contains the following elements (see "CompareRateBasis3" on page 379 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	CodeSet		379
	Value2 *<Val2>*	[0..1]	CodeSet		380

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.13.52.10 FloatingInterestRateResetFrequencyValue <FltgIntrstRateRstFrqcyVal>

Presence: [0..1]

Definition: Specifies whether the values defined as number with max 3 characters are matching or not.

Impacted by: C29 "OneElementPresentRule"

FloatingInterestRateResetFrequencyValue <FltgIntrstRateRstFrqcyVal> contains the following elements (see "CompareNumber6" on page 381 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	Quantity	C6	381
	Value2 *<Val2>*	[0..1]	Quantity	C6	381

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.13.52.11 BasisPointSpread <BsisPtSprd>

Presence: [0..1]

Definition: Specifies whether the values defined as number with max 5 characters are matching or not.

Impacted by: C30 "OneElementPresentRule"

BasisPointSpread <BsisPtSprd> contains the following elements (see "CompareDecimalNumber3" on page 390 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	Quantity		391
	Value2 *<Val2>*	[0..1]	Quantity		391

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.13.53 CompareInterestComputationMethod3

Definition: Specifies two values to compare for the method used to compute accruing interest of a financial instrument.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		389
	Value2 <*Val2*>	[0..1]	±		389

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.13.53.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "InterestComputationMethodFormat6Choice" on page 482 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		482
Or}	Proprietary <*Prtry*>	[1..1]	Text		485

15.1.13.53.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value2 <Val2> contains one of the following elements (see "InterestComputationMethodFormat6Choice" on page 482 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		482
Or}	Proprietary <*Prtry*>	[1..1]	Text		485

15.1.13.54 CompareDeliveryMethod3

Definition: Specifies two values to compare for a collateral delivery method.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		390
	Value2 <*Val2*>	[0..1]	CodeSet		390

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.13.54.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "CollateralDeliveryMethod1Code" on page 538

CodeName	Name	Definition
SICA	SecuritiesInterestCollateralArrangement	Securities interest collateral arrangement.
SIUR	SecuritiesInterestWithUseRight	Securities interest with the right of use.
TTCA	TitleTransferCollateralArrangement	Title transfer collateral arrangement.

15.1.13.54.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "CollateralDeliveryMethod1Code" on page 538

CodeName	Name	Definition
SICA	SecuritiesInterestCollateralArrangement	Securities interest collateral arrangement.
SIUR	SecuritiesInterestWithUseRight	Securities interest with the right of use.
TTCA	TitleTransferCollateralArrangement	Title transfer collateral arrangement.

15.1.13.55 CompareDecimalNumber3

Definition: Specifies two values to compare for a decimal number.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Quantity		391
	Value2 <*Val2*>	[0..1]	Quantity		391

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.13.55.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "DecimalNumber" on page 558

15.1.13.55.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "DecimalNumber" on page 558

15.1.13.56 CompareDateTime3

Definition: Specifies two values to compare for a date and time.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	DateTime		391
	Value2 <*Val2*>	[0..1]	DateTime		391

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.13.56.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "ISODateTime" on page 555

15.1.13.56.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "ISODateTime" on page 555

15.1.13.57 CompareCountryCode3

Definition: Specifies two values to compare for a country code.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet	C3	392
	Value2 <*Val2*>	[0..1]	CodeSet	C3	392

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.13.57.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 539

Constraints

- **Country**

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

15.1.13.57.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 539

Constraints

- **Country**

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

15.1.13.58 CompareCommodityAssetClass3

Definition: Specifies two values to compare for a commodity asset class.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		393
	Value2 <*Val2*>	[0..1]	±		393

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.13.58.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "AssetClassCommodity5Choice" on page 124 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <*Agrcltrl*>	[1..1]	±		125
Or	Energy <*Nrgy*>	[1..1]	±		126
Or	Environmental <*Envttl*>	[1..1]	±		126
Or	Fertilizer <*Frtlzr*>	[1..1]	±		126
Or	Freight <*Frght*>	[1..1]	±		127
Or	IndustrialProduct <*IndstrlPdct*>	[1..1]	±		127
Or	Metal <*Metl*>	[1..1]	±		127
Or	OtherC10 <*OthrC10*>	[1..1]	±		128
Or	Paper <*Ppr*>	[1..1]	±		128
Or	Polypropylene <*Plprpln*>	[1..1]	±		129
Or	Inflation <*Infltn*>	[1..1]	±		129
Or	MultiCommodityExotic <*MultiCmmdtyExtc*>	[1..1]	±		130
Or	OfficialEconomicStatistics <*OffclEcnmcSttstcs*>	[1..1]	±		130
Or}	Other <*Othr*>	[1..1]	±		130

15.1.13.58.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "AssetClassCommodity5Choice" on page 124 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <*Agrcltrl*>	[1..1]	±		125
Or	Energy <*Nrgy*>	[1..1]	±		126
Or	Environmental <*Envttl*>	[1..1]	±		126
Or	Fertilizer <*Frtlzr*>	[1..1]	±		126
Or	Freight <*Frght*>	[1..1]	±		127
Or	IndustrialProduct <*IndstrlPdct*>	[1..1]	±		127
Or	Metal <*Metl*>	[1..1]	±		127
Or	OtherC10 <*OthrC10*>	[1..1]	±		128
Or	Paper <*Ppr*>	[1..1]	±		128
Or	Polypropylene <*Plprpln*>	[1..1]	±		129
Or	Inflation <*Infltn*>	[1..1]	±		129
Or	MultiCommodityExotic <*MultiCmmdtyExtc*>	[1..1]	±		130
Or	OfficialEconomicStatistics <*OffclEcnmcSttstcs*>	[1..1]	±		130
Or}	Other <*Othr*>	[1..1]	±		130

15.1.13.59 CompareCollateralQualityType3

Definition: Specifies two values to compare for a collateral quality type.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		394
	Value2 <*Val2*>	[0..1]	CodeSet		395

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.13.59.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "CollateralQualityType1Code" on page 538

CodeName	Name	Definition
INVG	InvestmentGrade	Security that is classified as investment grade according to external ratings.
NIVG	NonInvestmentGrade	Security with a rating different than investment grade.
NOTR	NotRated	Security without a rating assigned.
NOAP	NonApplicable	Collateral quality type is not applicable.

15.1.13.59.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "CollateralQualityType1Code" on page 538

CodeName	Name	Definition
INVG	InvestmentGrade	Security that is classified as investment grade according to external ratings.
NIVG	NonInvestmentGrade	Security with a rating different than investment grade.
NOTR	NotRated	Security without a rating assigned.
NOAP	NonApplicable	Collateral quality type is not applicable.

15.1.13.60 CompareClearingStatus3

Definition: Specifies two values to compare for a number of clearing status.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		395
	Value2 <*Val2*>	[0..1]	±		396

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.13.60.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "Cleared4Choice" on page 131 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Cleared <*Clrd*>	[1..1]	CodeSet		131
Or}	NonCleared <*NonClrd*>	[1..1]	CodeSet		131

15.1.13.60.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "Cleared4Choice" on page 131 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Cleared <*Clrd*>	[1..1]	CodeSet		131
Or}	NonCleared <*NonClrd*>	[1..1]	CodeSet		131

15.1.13.61 CompareCFIIdentifier3

Definition: Specifies two values to compare for a CFI (Classification of Financial Instruments-ISO 10962) identifier.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	IdentifierSet		396
	Value2 <*Val2*>	[0..1]	IdentifierSet		396

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.13.61.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "CFIOct2015Identifier" on page 556

15.1.13.61.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "CFIOct2015Identifier" on page 556

15.1.13.62 CompareBenchmarkCurveName3

Definition: Specifies two values to compare for a benchmark curve name.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		397
	Value2 <*Val2*>	[0..1]	±		397

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.13.62.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "BenchmarkCurveName10Choice" on page 490 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Index <*Indx*>	[1..1]	CodeSet		490
Or}	Name <*Nm*>	[1..1]	Text		492

15.1.13.62.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "BenchmarkCurveName10Choice" on page 490 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Index <*Indx*>	[1..1]	CodeSet		490
Or}	Name <*Nm*>	[1..1]	Text		492

15.1.13.63 CompareOrganisationIdentification7

Definition: Specifies two values to compare for an organisation identification.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		398
	Value2 <*Val2*>	[0..1]	±		398

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.13.63.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "PartyIdentification236Choice" on page 455 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Legal *<Lgl>*	[1..1]	±		455
Or}	Natural *<Ntrl>*	[1..1]	±		455

15.1.13.63.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "PartyIdentification236Choice" on page 455 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Legal *<Lgl>*	[1..1]	±		455
Or}	Natural *<Ntrl>*	[1..1]	±		455

15.1.13.64 CompareDate3

Definition: Specifies two values to compare for a date.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	Date		399
	Value2 *<Val2>*	[0..1]	Date		399

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.13.64.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "ISODate" on page 555

15.1.13.64.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "ISODate" on page 555

15.1.13.65 CompareSpecialCollateral3

Definition: Specifies two values to compare for a collateral code.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	CodeSet		399
	Value2 *<Val2>*	[0..1]	CodeSet		399

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.13.65.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "SpecialCollateral1Code" on page 549

CodeName	Name	Definition
GENE	GeneralCollateral	Identifies that all repurchase agreements are conducted against general collateral.
SPEC	SpecialCollateral	Identifies that all repurchase agreements are conducted against special collateral.

15.1.13.65.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "SpecialCollateral1Code" on page 549

CodeName	Name	Definition
GENE	GeneralCollateral	Identifies that all repurchase agreements are conducted against general collateral.
SPEC	SpecialCollateral	Identifies that all repurchase agreements are conducted against special collateral.

15.1.13.66 CompareCounterpartySide2

Definition: Specifies two values to compare for a counterparty side.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		400
	Value2 <*Val2*>	[0..1]	CodeSet		400

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.13.66.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "CollateralRole1Code" on page 538

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

15.1.13.66.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "CollateralRole1Code" on page 538

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

15.1.13.67 CounterpartyMatchingCriteria4

Definition: Compares information related to both sides of a loan.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <*RptgCtrPty*>	[0..1]	±	C9	401
	OtherCounterparty <*OthrCtrPty*>	[0..1]	±	C10	401
	CounterpartySide <*CtrPtySd*>	[0..1]	±	C11	402

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ReportingCounterparty Must be present
 Or    /OtherCounterparty Must be present
 Or    /CounterpartySide Must be present
```

15.1.13.67.1 ReportingCounterparty <RptgCtrPty>

Presence: [0..1]

Definition: Specifies whether the information on the reporting counterparties are matching or not.

Impacted by: C9 "OneElementPresentRule"

ReportingCounterparty <RptgCtrPty> contains the following elements (see "CompareOrganisationIdentification6" on page 430 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		431
	Value2 <*Val2*>	[0..1]	±		431

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.13.67.2 OtherCounterparty <OthrCtrPty>

Presence: [0..1]

Definition: Specifies whether the information on the other counterparties are matching or not.

Impacted by: C10 "OneElementPresentRule"

OtherCounterparty <OthrCtrPty> contains the following elements (see "CompareOrganisationIdentification7" on page 397 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		398
	Value2 <*Val2*>	[0..1]	±		398

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.13.67.3 CounterpartySide <CtrPtySd>

Presence: [0..1]

Definition: Specifies whether the information on the counterparty side are matching or not.

Impacted by: C11 "OneElementPresentRule"

CounterpartySide <CtrPtySd> contains the following elements (see "CompareCounterpartySide2" on page 400 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		400
	Value2 <*Val2*>	[0..1]	CodeSet		400

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.13.68 ContractModification3

Definition: Information related to the action type.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ActionType <*ActnTp*>	[1..1]	CodeSet		402
	Level <*Lvl*>	[0..1]	CodeSet		403

15.1.13.68.1 ActionType <ActnTp>

Presence: [1..1]

Definition: Indication of the action type of the transaction.

Datatype: "TransactionOperationType6Code" on page 550

CodeName	Name	Definition
REUU	CollateralReuseUpdate	Update in the reuse of collateral, the reinvestment of cash or the margin lending funding sources.
COLU	CollateralUpdate	Update of a contract collateral.

CodeName	Name	Definition
CORR	Correction	Transaction corrects errors in a previously sent transaction.
ETRM	EarlyTermination	Transaction is an early termination.
VALU	ValuationUpdate	Update of a contract valuation or collateral.
POSC	PositionComponent	Contract to be reported as a new trade and included in a separate position report on the same day.
NEWT	NewTransaction	Transaction is a new transaction.
MODI	Modification	Transaction modifies in a previously sent transaction.
MARU	MarginUpdate	Specifies a dedicated report to provide changes in initial and variation margin that a reporting counterparty posts with regards to CCP-cleared SFTs.
EROR	Error	Cancellation of a wrongly submitted entire report in case the contract never came into existence or was not subject to regulatory reporting requirements but was reported to a regulatory authority by mistake, in which case, it will be identified as 'error'.

15.1.13.68.2 Level <Lvl>

Presence: [0..1]

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

Datatype: "ModificationLevel1Code" on page 545

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

15.1.13.69 ReuseDataReportCorrection15

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		404
	Counterparty <*CtrPty*>	[1..1]	±		404
	CollateralComponent <*CollCmpnt*>	[0..*]	±	C4	404
	EventDay <*EvtDay*>	[1..1]	Date		405
	ReportingDateTime <*RptgDtTm*>	[1..1]	DateTime		405
	FundingSource <*FndgSrc*>	[0..*]	±		405
	ReconciliationFlag <*RcncltnFlg*>	[0..1]	±	C5	405
	ContractModification <*CtrctMod*>	[1..1]	±		406
	SupplementaryData <*SplmtryData*>	[0..*]	±	C1	406

15.1.13.69.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice message.

Datatype: "Max140Text" on page 560

15.1.13.69.2 Counterparty <CtrPty>

Presence: [1..1]

Definition: Data specific to counterparties and related fields.

Counterparty <CtrPty> contains the following elements (see "CounterpartyData87" on page 452 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportSubmittingEntity <*RptSubmitgNtty*>	[1..1]	±		452
	ReportingCounterparty <*RptgCtrPty*>	[1..1]	±		452
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		453

15.1.13.69.3 CollateralComponent <CollCmpnt>

Presence: [0..*]

Definition: Provides the details of the security or cash pledged as collateral.

Impacted by: C4 "OneElementPresentRule"

CollateralComponent <CollCmpnt> contains the following elements (see "CollateralType19" on page 154 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Security <*Scty*>	[0..*]	±		155
	Cash <*Csh*>	[0..*]	±		155

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Security[*] Must be present
 Or    /Cash[*] Must be present
```

15.1.13.69.4 EventDay <EvtDay>

Presence: [1..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place.

Datatype: "ISODate" on page 555

15.1.13.69.5 ReportingDateTime <RptgDtTm>

Presence: [1..1]

Definition: Date and time of submission of the report to the entitled receiver.

Datatype: "ISODateTime" on page 555

15.1.13.69.6 FundingSource <FndgSrc>

Presence: [0..*]

Definition: Information on funding sources used to finance margin loans.

FundingSource <FndgSrc> contains the following elements (see "FundingSource3" on page 432 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]	CodeSet		432
	MarketValue <*MktVal*>	[1..1]	±		433

15.1.13.69.7 ReconciliationFlag <RcncltnFlg>

Presence: [0..1]

Definition: List of possible values for TRs reconciliation purposes.

Impacted by: C5 "OneElementPresentRule"

ReconciliationFlag <RcncltnFlg> contains the following elements (see "ReconciliationFlag2" on page 362 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportType <*RptTp*>	[0..1]	CodeSet		363
	BothCounterpartiesReporting <*BothCtrPtiesRptg*>	[0..1]	Indicator		363
	PairedStatus <*PairdSts*>	[0..1]	Indicator		363
	LoanReconciliationStatus <*LnRcncltnSts*>	[0..1]	Indicator		364
	CollateralReconciliationStatus <*CollRcncltnSts*>	[0..1]	Indicator		364
	ModificationStatus <*ModSts*>	[0..1]	Indicator		364

Constraints

- **OneElementPresentRule**

  Following Must be True

  /ReportType Must be present

  Or /BothCounterpartiesReporting Must be present

  Or /PairedStatus Must be present

  Or /LoanReconciliationStatus Must be present

  Or /CollateralReconciliationStatus Must be present

  Or /ModificationStatus Must be present

15.1.13.69.8 ContractModification <CtrctMod>

Presence: [1..1]

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

ContractModification <CtrctMod> contains the following elements (see "ContractModification3" on page 402 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ActionType <*ActnTp*>	[1..1]	CodeSet		402
	Level <*Lvl*>	[0..1]	CodeSet		403

15.1.13.69.9 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C1 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 299 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		300
	Envelope <*Envlp*>	[1..1]	(External Schema)		300

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.

15.1.13.70 ReuseDataReportCorrection14

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		407
	ReportingDateTime <*RptgDtTm*>	[1..1]	DateTime		407
	Counterparty <*CtrPty*>	[1..1]	±		407
	CollateralComponent <*CollCmpnt*>	[0..*]	±	C4	408
	EventDay <*EvtDay*>	[1..1]	Date		408
	FundingSource <*FndgSrc*>	[0..*]	±		408
	SupplementaryData <*SplmtryData*>	[0..*]	±	C1	409

15.1.13.70.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice message.

Datatype: "Max140Text" on page 560

15.1.13.70.2 ReportingDateTime <RptgDtTm>

Presence: [1..1]

Definition: Date and time of submission of the report to the entitled receiver.

Datatype: "ISODateTime" on page 555

15.1.13.70.3 Counterparty <CtrPty>

Presence: [1..1]

Definition: Data specific to counterparties and related fields.

Counterparty <CtrPty> contains the following elements (see "CounterpartyData87" on page 452 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportSubmittingEntity *<RptSubmitgNtty>*	[1..1]	±		452
	ReportingCounterparty *<RptgCtrPty>*	[1..1]	±		452
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		453

15.1.13.70.4 CollateralComponent <CollCmpnt>

Presence: [0..*]

Definition: Provides the details of the security or cash pledged as collateral.

Impacted by: C4 "OneElementPresentRule"

CollateralComponent <CollCmpnt> contains the following elements (see "CollateralType19" on page 154 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Security *<Scty>*	[0..*]	±		155
	Cash *<Csh>*	[0..*]	±		155

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Security[*] Must be present
 Or    /Cash[*] Must be present
```

15.1.13.70.5 EventDay <EvtDay>

Presence: [1..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place.

Datatype: "ISODate" on page 555

15.1.13.70.6 FundingSource <FndgSrc>

Presence: [0..*]

Definition: Information on funding sources used to finance margin loans.

FundingSource <FndgSrc> contains the following elements (see "FundingSource3" on page 432 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Type *<Tp>*	[1..1]	CodeSet		432
	MarketValue *<MktVal>*	[1..1]	±		433

15.1.13.70.7 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C1 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 299 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		300
	Envelope <*Envlp*>	[1..1]	(External Schema)		300

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.

15.1.13.71 CorporateSectorCriteria5

Definition: Taxonomy for financial and non financial counterparties.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FinancialInstitutionSector <*FISctr*>	[0..*]	CodeSet		409
	NonFinancialInstitutionSector <*NFISctr*>	[0..*]	IdentifierSet		410
	NotReported <*NotRptd*>	[0..1]	CodeSet		410

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /FinancialInstitutionSector[*] Must be present
 Or    /NonFinancialInstitutionSector[*] Must be present
 Or    /NotReported Must be present
```

15.1.13.71.1 FinancialInstitutionSector <FISctr>

Presence: [0..*]

Definition: Indicates that reporting counterparty is a financial institution.

Datatype: "FinancialPartySectorType2Code" on page 540

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).

CodeName	Name	Definition
CSDS	CentralSecuritiesDepository	Central securities depository.
CCPS	CentralCounterparty	Central counterparty.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
INVF	InvestmentFirm	Investment firm.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITSManagementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.

15.1.13.71.2 NonFinancialInstitutionSector <NFISctr>

Presence: [0..*]

Definition: Indicates that reporting counterparty is a non financial institution.

Datatype: "NACEDomainIdentifier" on page 557

15.1.13.71.3 NotReported <NotRptd>

Presence: [0..1]

Definition: Indicates that reporting counterparty is a financial institution.

Datatype: "NotReported1Code" on page 546

CodeName	Name	Definition
NORP	NotReported	Value not reported by the party.

15.1.13.72 TradeTransactionIdentification17

Definition: Provides details on transaction and conducting counterparty.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		410
	ReportingCounterparty <*RptgCtrPty*>	[1..1]	±		411
	ReportSubmittingEntity <*RptSubmitgNtty*>	[1..1]	±		411
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		411

15.1.13.72.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice message.

Datatype: "Max140Text" on page 560

15.1.13.72.2 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Unique code identifying the reporting counterparty.

ReportingCounterparty <RptgCtrPty> contains one of the following elements (see "OrganisationIdentification15Choice" on page 449 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		449
Or	Other <*Othr*>	[1..1]	±		449
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	449

15.1.13.72.3 ReportSubmittingEntity <RptSubmitgNtty>

Presence: [1..1]

Definition: Unique code identifying the entity which submits the report. In the case where submission of the report has been delegated to a third party or to the other counterparty, a unique code identifying that entity.

ReportSubmittingEntity <RptSubmitgNtty> contains one of the following elements (see "OrganisationIdentification15Choice" on page 449 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		449
Or	Other <*Othr*>	[1..1]	±		449
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	449

15.1.13.72.4 EntityResponsibleForReport <NttyRspnsblForRpt>

Presence: [0..1]

Definition: Unique code identifying that the Financial counterparty responsible for reporting on behalf of the other counterparty.

EntityResponsibleForReport <NttyRspnsblForRpt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 449 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		449
Or	Other <*Othr*>	[1..1]	±		449
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	449

15.1.13.73 CompareExposureType3

Definition: Specifies two values to compare for an exposure type.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		412
	Value2 <*Val2*>	[0..1]	CodeSet		412

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.13.73.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "ExposureType10Code" on page 539

CodeName	Name	Definition
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
MGLD	MarginLending	Margin lending transaction.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
REPO	Repo	Relates to repurchase agreement trading.

15.1.13.73.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "ExposureType10Code" on page 539

CodeName	Name	Definition
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
MGLD	MarginLending	Margin lending transaction.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
REPO	Repo	Relates to repurchase agreement trading.

15.1.13.74 TradeError9

Definition: Indicates whether transaction was reported by mistake and needs to be removed.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		413
	CounterpartySpecificData <*CtrPtySpcfcData*>	[1..1]	±		413
	LoanData <*LnData*>	[1..1]			414
	UniqueTradeIdentifier <*UnqTradIdr*>	[1..1]	Text		415
	EventDate <*EvtDt*>	[0..1]	Date		415
	TerminationDate <*TermntnDt*>	[0..1]	Date		415
	SupplementaryData <*SplmtryData*>	[0..*]	±	C1	415

15.1.13.74.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice message.

Datatype: "Max140Text" on page 560

15.1.13.74.2 CounterpartySpecificData <CtrPtySpcfcData>

Presence: [1..1]

Definition: Data specific to counterparties and related fields.

CounterpartySpecificData <CtrPtySpcfcData> contains the following elements (see "CounterpartyData88" on page 457 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportingDateTime *<RptgDtTm>*	[1..1]	DateTime		458
	ReportSubmittingEntity *<RptSubmitgNtty>*	[1..1]	±		459
	Counterparty *<CtrPty>*	[1..2]			459
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			460
	Identification *<Id>*	[1..1]	±		461
	Nature *<Ntr>*	[0..1]			461
{Or	FinancialInstitution *<FI>*	[1..1]			462
	Classification *<Clssfctn>*	[1..*]	CodeSet		462
	InvestmentFundClassification *<InvstmtFndClssfctn>*	[0..1]	CodeSet		463
Or}	NonFinancialInstitution *<NFI>*	[1..*]			463
	Classification *<Clssfctn>*	[1..*]	IdentifierSet		463
	InvestmentFundClassification *<InvstmtFndClssfctn>*	[0..1]	CodeSet		463
	Branch *<Brnch>*	[0..1]			464
{Or	Identification *<Id>*	[1..1]	±		464
Or}	Country *<Ctry>*	[1..1]	CodeSet	C3	464
	Side *<Sd>*	[0..1]	CodeSet		465
	OtherCounterparty *<OthrCtrPty>*	[1..1]	±		465
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		465
	OtherPartyData *<OthrPtyData>*	[0..1]		C6	466
	Beneficiary *<Bnfcry>*	[0..1]	±		466
	TripartyAgent *<TrptyAgt>*	[0..1]	±		467
	Broker *<Brkr>*	[0..1]	±		467
	ClearingMember *<ClrMmb>*	[0..1]	±		467
	SettlementParties *<SttlmPties>*	[0..1]			468
{Or	CentralSecuritiesDepositoryParticipant *<CntrlSctiesDpstryPtcpt>*	[1..1]	±		468
Or}	IndirectParticipant *<IndrctPtcpt>*	[1..1]	±		468
	AgentLender *<AgtLndr>*	[0..1]	±		469

15.1.13.74.3 LoanData <LnData>

Presence: [1..1]

Definition: Details of the loan used for financing the transaction.

LoanData <LnData> contains the following **LoanData86** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier <*UnqTradIdr*>	[1..1]	Text		415
	EventDate <*EvtDt*>	[0..1]	Date		415
	TerminationDate <*TermntnDt*>	[0..1]	Date		415

15.1.13.74.3.1 UniqueTradeIdentifier <UnqTradIdr>

Presence: [1..1]

Definition: Unique reference assigned to the transaction to identify the trade.

Datatype: "Max52Text" on page 561

15.1.13.74.3.2 EventDate <EvtDt>

Presence: [0..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place.

Datatype: "ISODate" on page 555

15.1.13.74.3.3 TerminationDate <TermntnDt>

Presence: [0..1]

Definition: Termination date in the case of a full early termination of the SFT.

Datatype: "ISODate" on page 555

15.1.13.74.4 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C1 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 299 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		300
	Envelope <*Envlp*>	[1..1]	(External Schema)		300

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.

15.1.13.75 ContractTerm6Choice

Definition: Period before or at the end of which the loan should be repaid or renegotiated for another term.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Open <*Opn*>	[1..1]	Indicator		416
Or}	Fixed <*Fxd*>	[1..1]	±		416

15.1.13.75.1 Open <Opn>

Presence: [1..1]

Definition: Transaction is open term, that is, has no fixed maturity date.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 557):

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

15.1.13.75.2 Fixed <Fxd>

Presence: [1..1]

Definition: Transaction is fixed term with a contractually agreed maturity date.

Fixed <Fxd> contains one of the following elements (see "TimeToMaturity2Choice" on page 208 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Period <*Prd*>	[1..1]		C11	208
	Start <*Start*>	[0..1]			209
	Unit <*Unit*>	[1..1]	CodeSet		209
	Value <*Val*>	[1..1]	Quantity	C5	209
	End <*End*>	[0..1]			210
	Unit <*Unit*>	[1..1]	CodeSet		210
	Value <*Val*>	[1..1]	Quantity	C5	210
Or}	Special <*Spcl*>	[1..1]	CodeSet		210

15.1.13.76 CounterpartyData86

Definition: Data specific to counterparties.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <*RptgCtrPty*>	[0..1]	±	C9	417
	OtherCounterparty <*OthrCtrPty*>	[0..1]	±		417
	TripartyAgent <*TrptyAgt*>	[0..1]	Indicator		418
	AgentLender <*AgtLndr*>	[0..1]	Indicator		418

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ReportingCounterparty Must be present
 Or    /OtherCounterparty Must be present
 Or    /TripartyAgent Must be present
 Or    /AgentLender Must be present
```

15.1.13.76.1 ReportingCounterparty <RptgCtrPty>

Presence: [0..1]

Definition: Set of information identifying the reporting counterparty.

Impacted by: C9 "OneElementPresentRule"

ReportingCounterparty <RptgCtrPty> contains the following elements (see "CounterpartyIdentification10" on page 451 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	±		451
	Side <*Sd*>	[0..1]	CodeSet		452

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Identification Must be present
 Or    /Side Must be present
```

15.1.13.76.2 OtherCounterparty <OthrCtrPty>

Presence: [0..1]

Definition: Data specific to other counterparties and related information.

OtherCounterparty <OthrCtrPty> contains one of the following elements (see "OrganisationIdentification15Choice" on page 449 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		449
Or	Other *<Othr>*	[1..1]	±		449
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	449

15.1.13.76.3 TripartyAgent <TrptyAgt>

Presence: [0..1]

Definition: Specifies if a triparty agent is involved in the transaction.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 557):

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

15.1.13.76.4 AgentLender <AgtLndr>

Presence: [0..1]

Definition: Specifies if the agent lender is involved in the securities lending transaction.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 557):

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

15.1.13.77 TradeRecurrentQuery5

Definition: Recurrent query criteria.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	QueryType *<QryTp>*	[1..1]	Text		418
	Frequency *<Frqcy>*	[1..1]	±	C3, C4, C5	418
	ValidUntil *<VldUntil>*	[1..1]	Date		419

15.1.13.77.1 QueryType <QryTp>

Presence: [1..1]

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

Datatype: "Max1000Text" on page 560

15.1.13.77.2 Frequency <Frqcy>

Presence: [1..1]

Definition: Defines the requested frequency of the recurrent query.

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

Frequency <Frqcy> contains the following elements (see "TradeQueryExecutionFrequency3" on page 424 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	FrequencyType <*FrqcyTp*>	[1..1]	CodeSet		425
	DeliveryDay <*DlvryDay*>	[0..*]	CodeSet		425
	DayOfMonth <*DayOfMnth*>	[0..*]	Quantity		425

Constraints

- **Frequency1Rule**

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

- **Frequency2Rule**

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

- **Frequency3Rule**

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

15.1.13.77.3 ValidUntil <VldUntil>

Presence: [1..1]

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

Datatype: "ISODate" on page 555

15.1.13.78 TradeTransactionIdentification16

Definition: Provides details on transaction and conducting counterparty.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		419
	ReportingCounterparty <*RptgCtrPty*>	[1..1]	±		419
	OtherCounterparty <*OthrCtrPty*>	[1..1]	±		420
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		420
	CollateralPortfolioIdentification <*CollPrtflId*>	[0..1]	Text		420

15.1.13.78.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice message.

Datatype: "Max140Text" on page 560

15.1.13.78.2 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Unique code identifying the reporting counterparty.

ReportingCounterparty <RptgCtrPty> contains one of the following elements (see "OrganisationIdentification15Choice" on page 449 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		449
Or	Other <*Othr*>	[1..1]	±		449
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	449

15.1.13.78.3 OtherCounterparty <OthrCtrPty>

Presence: [1..1]

Definition: Unique code identifying the entity with which the reporting counterparty concluded the transaction.

OtherCounterparty <OthrCtrPty> contains one of the following elements (see "PartyIdentification236Choice" on page 455 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		455
Or}	Natural <*Ntrl*>	[1..1]	±		455

15.1.13.78.4 EntityResponsibleForReport <NttyRspnsblForRpt>

Presence: [0..1]

Definition: Unique code identifying that the Financial counterparty responsible for reporting on behalf of the other counterparty.

EntityResponsibleForReport <NttyRspnsblForRpt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 449 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		449
Or	Other <*Othr*>	[1..1]	±		449
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	449

15.1.13.78.5 CollateralPortfolioIdentification <CollPrtflId>

Presence: [0..1]

Definition: Unique and unambiguous identification of the collateral portfolio.

Datatype: "Max52Text" on page 561

15.1.13.79 TradeTransactionIdentification19

Definition: Provides details on transaction and conducting counterparty.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <*RptgCtrPty*>	[1..1]	±		421
	OtherCounterparty <*OthrCtrPty*>	[1..1]	±		421
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		421
	UniqueTradeIdentifier <*UnqTradIdr*>	[0..1]	Text		422
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		422
	AgentLender <*AgtLndr*>	[0..1]	±		422
	TripartyAgent <*TrptyAgt*>	[0..1]	±		423

15.1.13.79.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Unique code identifying the reporting counterparty.

ReportingCounterparty <RptgCtrPty> contains one of the following elements (see "OrganisationIdentification15Choice" on page 449 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		449
Or	Other <*Othr*>	[1..1]	±		449
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	449

15.1.13.79.2 OtherCounterparty <OthrCtrPty>

Presence: [1..1]

Definition: Unique code identifying the entity with which the reporting counterparty concluded the transaction.

OtherCounterparty <OthrCtrPty> contains one of the following elements (see "PartyIdentification236Choice" on page 455 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		455
Or}	Natural <*Ntrl*>	[1..1]	±		455

15.1.13.79.3 EntityResponsibleForReport <NttyRspnsblForRpt>

Presence: [0..1]

Definition: Unique code identifying that the Financial counterparty responsible for reporting on behalf of the other counterparty.

USAGE : In the case where a management company is responsible for reporting on behalf of an Undertaking for Collective Investment in Transferable Securities (UCITS), the unique code identifying that management company. In the case where an Alternative Investment Fund Manager (AIFM) is responsible for reporting on behalf of an Alternative Investment Fund (AIF), the unique code identifying that AIFM.

EntityResponsibleForReport <NttyRspnsblForRpt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 449 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		449
Or	Other <*Othr*>	[1..1]	±		449
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	449

15.1.13.79.4 UniqueTradeIdentifier <UnqTradIdr>

Presence: [0..1]

Definition: Unique trade Identifier (UTI) as agreed with the counterparty.

Datatype: "Max52Text" on page 561

15.1.13.79.5 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Details related to the master agreement.

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement7" on page 120 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]			120
{Or	Type <*Tp*>	[1..1]	CodeSet		120
Or}	Proprietary <*Prtry*>	[1..1]	Text		120
	Version <*Vrsn*>	[0..1]	Text		120
	OtherMasterAgreementDetails <*OthrMstrAgrmtDtls*>	[0..1]	Text		121

15.1.13.79.6 AgentLender <AgtLndr>

Presence: [0..1]

Definition: Identification of the agent lender involved in the securities lending transaction.

AgentLender <AgtLndr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 449 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		449
Or	Other <*Othr*>	[1..1]	±		449
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	449

15.1.13.79.7 TripartyAgent <TrptyAgt>

Presence: [0..1]

Definition: Identification of the third party that administers the transaction.

TripartyAgent <TrptyAgt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 449 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		449
Or	Other <*Othr*>	[1..1]	±		449
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	449

15.1.13.80 ReuseDataReportError5

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		423
	ReportingDateTime <*RptgDtTm*>	[1..1]	DateTime		423
	Counterparty <*CtrPty*>	[1..1]	±		423
	SupplementaryData <*SplmtryData*>	[0..*]	±	C1	424

15.1.13.80.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice message.

Datatype: "Max140Text" on page 560

15.1.13.80.2 ReportingDateTime <RptgDtTm>

Presence: [1..1]

Definition: Date and time of submission of the report to the entitled receiver.

Datatype: "ISODateTime" on page 555

15.1.13.80.3 Counterparty <CtrPty>

Presence: [1..1]

Definition: Data specific to counterparties and related fields.

Counterparty <CtrPty> contains the following elements (see "CounterpartyData87" on page 452 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportSubmittingEntity *<RptSubmitgNtty>*	[1..1]	±		452
	ReportingCounterparty *<RptgCtrPty>*	[1..1]	±		452
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		453

15.1.13.80.4 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C1 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 299 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		300
	Envelope *<Envlp>*	[1..1]	(External Schema)		300

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.

15.1.13.81 TradeQueryExecutionFrequency3

Definition: Specifies the frequency of the trade query execution.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	FrequencyType *<FrqcyTp>*	[1..1]	CodeSet		425
	DeliveryDay *<DlvryDay>*	[0..*]	CodeSet		425
	DayOfMonth *<DayOfMnth>*	[0..*]	Quantity		425

Constraints

- **Frequency1Rule**

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

- **Frequency2Rule**

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

- **Frequency3Rule**

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

15.1.13.81.1 FrequencyType <FrqcyTp>

Presence: [1..1]

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

Datatype: "Frequency14Code" on page 541

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

15.1.13.81.2 DeliveryDay <DlvryDay>

Presence: [0..*]

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

Datatype: "WeekDay3Code" on page 554

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

15.1.13.81.3 DayOfMonth <DayOfMnth>

Presence: [0..*]

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

Datatype: "DayOfMonthNumber" on page 558

15.1.13.82 TradeTransactionIdentification20

Definition: Provides details on transaction and conducting counterparty.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		426
	ReportingCounterparty <*RptgCtrPty*>	[1..1]	±		426
	OtherCounterparty <*OthrCtrPty*>	[1..1]	±		426
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		427
	UniqueTradeIdentifier <*UnqTradIdr*>	[0..1]	Text		427
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		427
	AgentLender <*AgtLndr*>	[0..1]	±		427
	TripartyAgent <*TrptyAgt*>	[0..1]	±		428

15.1.13.82.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice message.

Datatype: "Max140Text" on page 560

15.1.13.82.2 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Unique code identifying the reporting counterparty.

ReportingCounterparty <RptgCtrPty> contains one of the following elements (see "OrganisationIdentification15Choice" on page 449 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		449
Or	Other <*Othr*>	[1..1]	±		449
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	449

15.1.13.82.3 OtherCounterparty <OthrCtrPty>

Presence: [1..1]

Definition: Unique code identifying the entity with which the reporting counterparty concluded the transaction.

OtherCounterparty <OthrCtrPty> contains one of the following elements (see "PartyIdentification236Choice" on page 455 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Legal *<Lgl>*	[1..1]	±		455
Or}	Natural *<Ntrl>*	[1..1]	±		455

15.1.13.82.4 EntityResponsibleForReport <NttyRspnsblForRpt>

Presence: [0..1]

Definition: Unique code identifying that counterparty in the case where a financial counterparty is responsible for reporting on behalf of the other counterparty.

EntityResponsibleForReport <NttyRspnsblForRpt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 449 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		449
Or	Other *<Othr>*	[1..1]	±		449
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	449

15.1.13.82.5 UniqueTradeIdentifier <UnqTradIdr>

Presence: [0..1]

Definition: Unique trade Identifier (UTI) as agreed with the counterparty.

Datatype: "Max52Text" on page 561

15.1.13.82.6 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Details related to the master agreement.

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement7" on page 120 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Type *<Tp>*	[1..1]			120
{Or	Type *<Tp>*	[1..1]	CodeSet		120
Or}	Proprietary *<Prtry>*	[1..1]	Text		120
	Version *<Vrsn>*	[0..1]	Text		120
	OtherMasterAgreementDetails *<OthrMstrAgrmtDtls>*	[0..1]	Text		121

15.1.13.82.7 AgentLender <AgtLndr>

Presence: [0..1]

Definition: Identification of the agent lender involved in the securities lending transaction.

AgentLender <AgtLndr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 449 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		449
Or	Other <*Othr*>	[1..1]	±		449
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	449

15.1.13.82.8 TripartyAgent <TrptyAgt>

Presence: [0..1]

Definition: Identification of the third party that administers the transaction.

TripartyAgent <TrptyAgt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 449 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		449
Or	Other <*Othr*>	[1..1]	±		449
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	449

15.1.13.83 NumberOfTransactionsPerValidationRule5

Definition: Number of individual reports or transactions received / sent, detailed per validation rule.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DetailedNumber <*DtldNb*>	[1..1]	Text		428
	ReportStatus <*RptSts*>	[1..*]	±		428

15.1.13.83.1 DetailedNumber <DtldNb>

Presence: [1..1]

Definition: Number of individual reports or transactions sent / received, detailed per status.

Datatype: "Max15NumericText" on page 560

15.1.13.83.2 ReportStatus <RptSts>

Presence: [1..*]

Definition: Common validation rule for all individual reports received.

ReportStatus <RptSts> contains the following elements (see "RejectionReason45" on page 516 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	MessageReportIdentification *<MsgRptId>*	[1..1]	Text		516
	Status *<Sts>*	[1..1]	CodeSet		516
	DetailedValidationRule *<DtldVldtnRule>*	[0..1]	±		517

15.1.13.84 AgreementType1Choice

Definition: Classification of a master agreement.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Type *<Tp>*	[1..1]	CodeSet		429
Or}	Proprietary *<Prtry>*	[1..1]	Text		429

15.1.13.84.1 Type <Tp>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: "ExternalAgreementType1Code" on page 539

15.1.13.84.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max35Text" on page 561

15.1.13.85 CompareText2

Definition: Specifies two values to compare for a text field of 52 characters.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	Text		429
	Value2 *<Val2>*	[0..1]	Text		430

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.13.85.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "Max52Text" on page 561

15.1.13.85.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "Max52Text" on page 561

15.1.13.86 TradingVenueType1Choice

Definition: Identification of the trading venue where the transaction was executed.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	OnVenue <*OnVn*>	[1..1]	CodeSet		430
Or}	OffVenue <*OffVn*>	[1..1]	CodeSet		430

15.1.13.86.1 OnVenue <OnVn>

Presence: [1..1]

Definition: Whether the Securities Financing Transaction was concluded on a domestic trading venue or a foregin trading venue.

Datatype: "TradeMarket2Code" on page 549

CodeName	Name	Definition
DMST	Domestic	Transaction has an origin and a destination in the same country and is made in the currency of that country.
FRGN	Foreign	Transaction has an origin in one country and a destination in another and is made in the currency of either the origin or destination country.

15.1.13.86.2 OffVenue <OffVn>

Presence: [1..1]

Definition: Whether the Securities Financing Transaction was concluded off-venue.

Datatype: "NoReasonCode" on page 545

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

15.1.13.87 CompareOrganisationIdentification6

Definition: Specifies two values to compare for an organisation identification.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		431
	Value2 <*Val2*>	[0..1]	±		431

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.13.87.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "OrganisationIdentification15Choice" on page 449 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		449
Or	Other <*Othr*>	[1..1]	±		449
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	449

15.1.13.87.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "OrganisationIdentification15Choice" on page 449 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		449
Or	Other <*Othr*>	[1..1]	±		449
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	449

15.1.13.88 NumberOfReportsPerStatus4

Definition: Number of reports per status.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DetailedNumberOfReports <*DtldNbOfRpts*>	[1..1]	Text		432
	DetailedStatus <*DtldSts*>	[1..1]	CodeSet		432

15.1.13.88.1 DetailedNumberOfReports <DtldNbOfRpts>

Presence: [1..1]

Definition: Number of individual reports sent / received, detailed per status.

Datatype: "Max15NumericText" on page 560

15.1.13.88.2 DetailedStatus <DtldSts>

Presence: [1..1]

Definition: Common report status for all individual reports sent / received.

Datatype: "PairedReconciled3Code" on page 546

CodeName	Name	Definition
CLRC	CollateralReconciled	Collateral associated with the loan(s) matched.
LNRC	LoanReconciled	Loan paired and matched.
PARD	Paired	Loan is paired, but not reconciled.
RECO	Reconciled	Both loan and collateral matched.
UNPR	Unpaired	Loan is unpaired.

15.1.13.89 FundingSource3

Definition: Funding sources used to finance margin loans.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]	CodeSet		432
	MarketValue <*MktVal*>	[1..1]	±		433

15.1.13.89.1 Type <Tp>

Presence: [1..1]

Definition: Type of a funding used.

Datatype: "FundingSourceType1Code" on page 541

CodeName	Name	Definition
SECL	CashCollateralFromSecuritiesLending	Type of a funding source is cash collateral from securities lending.
FREE	FreeCredits	Type of a funding source is free credits.
OTHR	Other	Other type of a funding source.
BSHS	ProceedsFromBrokerShortSales	Type of a funding source is proceeds from broker short sales.
CSHS	ProceedsFromCustomerShortSales	Type of a funding source is proceeds from customer short sales.
REPO	RepoOrBSB	Type of a funding source is repo or buy sell back.

CodeName	Name	Definition
UBOR	UnsecuredBorrowing	Type of a funding source is unsecured borrowing.

15.1.13.89.2 MarketValue <MktVal>

Presence: [1..1]

Definition: Market value of funding sources in base currency.

MarketValue <MktVal> contains the following elements (see "AmountAndDirection53" on page 121 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C3	121
	Sign <*Sgn*>	[0..1]	Indicator		121

15.1.13.90 ReuseValue1Choice

Definition: Indication whether reused value is actual or estimated.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Actual <*Actl*>	[1..1]	Amount	C1, C3	433
Or}	Estimated <*Estmtd*>	[1..1]	Amount	C1, C3	433

15.1.13.90.1 Actual <Actl>

Presence: [1..1]

Definition: Total value of the collateral reused when it can be defined at the transaction level.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 521

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.

15.1.13.90.2 Estimated <Estmtd>

Presence: [1..1]

Definition: In the case when the actual value of reused collateral is unknown or cannot be calculated, an estimate value of reuse at individual financial instrument level calculated.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 521

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.

15.1.13.91 SecuritiesLendingType3Choice

Definition: Classification of the type of security.

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

15.1.13.91.1 Code <Cd>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: "ExternalSecuritiesLendingType1Code" on page 540

15.1.13.91.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max35Text" on page 561

15.1.13.92 ContractTerm7Choice

Definition: Specifies whether the transaction is open term, that is. has no fixed maturity date, or fixed term with a contractually agreed maturity date.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Open <*Opn*>	[1..1]	±	C9	434
Or}	Fixed <*Fxd*>	[1..1]	±	C9	435

15.1.13.92.1 Open <Opn>

Presence: [1..1]

Definition: Transaction is open term, that is, has no fixed maturity date.

Impacted by: C9 "OneElementPresentRule"

Open <Opn> contains the following elements (see "FixedOpenTermContract2" on page 440 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	MaturityDate <*MtrtyDt*>	[0..1]	Date		441
	TerminationOption <*TermntnOptn*>	[0..1]	CodeSet		441

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /MaturityDate Must be present
 Or    /TerminationOption Must be present
```

15.1.13.92.2 Fixed <Fxd>

Presence: [1..1]

Definition: Transaction is fixed term with a contractually agreed maturity date.

Impacted by: C9 "OneElementPresentRule"

Fixed <Fxd> contains the following elements (see "FixedOpenTermContract2" on page 440 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	MaturityDate <*MtrtyDt*>	[0..1]	Date		441
	TerminationOption <*TermntnOptn*>	[0..1]	CodeSet		441

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /MaturityDate Must be present
 Or    /TerminationOption Must be present
```

15.1.13.93 FloatingInterestRate22

Definition: Provides the index used to define the rate and the basis point spread.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReferenceRate <*RefRate*>	[0..1]	±		436
	Term <*Term*>	[0..1]	±		436
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		437
	ResetFrequency <*RstFrqcy*>	[0..1]	±		437
	Spread <*Sprd*>	[0..1]	±		437
	RateAdjustment <*RateAdjstmnt*>	[0..*]	±		438
	DayCountBasis <*DayCntBsis*>	[0..1]	±		438

Constraints

- **OneElementPresentRule**

  Following Must be True

  /ReferenceRate Must be present

  Or /Term Must be present

  Or /PaymentFrequency Must be present

  Or /ResetFrequency Must be present

  Or /Spread Must be present

  Or /RateAdjustment Must be present

  Or /DayCountBasis Must be present

15.1.13.93.1 ReferenceRate <RefRate>

Presence: [0..1]

Definition: Identifies the reference index for the debt instrument.

ReferenceRate <RefRate> contains one of the following elements (see "BenchmarkCurveName10Choice" on page 490 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Index <*Indx*>	[1..1]	CodeSet		490
Or}	Name <*Nm*>	[1..1]	Text		492

15.1.13.93.2 Term <Term>

Presence: [0..1]

Definition: Term of the reference rate of the floating rate bond. The term shall be expressed in days, weeks, months or years.

Term <Term> contains the following elements (see "InterestRateContractTerm2" on page 492 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Unit <*Unit*>	[1..1]	CodeSet		493
	Value <*Val*>	[1..1]	Quantity	C5	493

15.1.13.93.3 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Information related to payment frequency.

PaymentFrequency <PmtFrqcy> contains the following elements (see "InterestRateContractTerm2" on page 492 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Unit <*Unit*>	[1..1]	CodeSet		493
	Value <*Val*>	[1..1]	Quantity	C5	493

15.1.13.93.4 ResetFrequency <RstFrqcy>

Presence: [0..1]

Definition: Information related to the reset of payment frequency.

ResetFrequency <RstFrqcy> contains the following elements (see "InterestRateContractTerm2" on page 492 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Unit <*Unit*>	[1..1]	CodeSet		493
	Value <*Val*>	[1..1]	Quantity	C5	493

15.1.13.93.5 Spread <Sprd>

Presence: [0..1]

Definition: Indicates a margin, over or under an index, which determines a price or a rate for each leg of a derivative transaction with periodic payments; or a difference between two floating leg indexes.

Spread <Sprd> contains one of the following elements (see "SecuritiesTransactionPrice18Choice" on page 476 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		476
Or	Percentage <*Pctg*>	[1..1]	Rate		477
Or	Decimal <*Dcml*>	[1..1]	Rate		477
Or}	BasisPoints <*BsisPts*>	[1..1]	Quantity		477

15.1.13.93.6 RateAdjustment <RateAdjstmnt>

Presence: [0..*]

Definition: Specifies the rate adjustments as determined by the rate schedule.

RateAdjustment <RateAdjstmnt> contains the following elements (see "RateAdjustment1" on page 489 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Rate <*Rate*>	[1..1]	Rate		489
	AdjustmentDate <*AdjstmntDt*>	[1..1]	Date		489

15.1.13.93.7 DayCountBasis <DayCntBsis>

Presence: [0..1]

Definition: Method for calculating the accrued interest on the principal amount for a fixed rate.

DayCountBasis <DayCntBsis> contains one of the following elements (see "InterestComputationMethodFormat6Choice" on page 482 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		482
Or}	Proprietary <*Prtry*>	[1..1]	Text		485

15.1.13.94 SecurityIssuer4

Definition: Specifies the identification of the issuer of a security.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	±		438
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	438

15.1.13.94.1 Identification <Id>

Presence: [0..1]

Definition: Legal entity identification of the issuer of the security.

Identification <Id> contains one of the following elements (see "OrganisationIdentification15Choice" on page 449 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		449
Or	Other <*Othr*>	[1..1]	±		449
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	449

15.1.13.94.2 JurisdictionCountry <JursdctnCtry>

Presence: [1..1]

Definition: Jurisdiction of the issuer of the security used as collateral. In case of securities issued by a foreign subsidiary, the jurisdiction of the ultimate parent company shall be reported or, if not known, jurisdiction of the subsidiary.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 539

Constraints

- **Country**

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

15.1.13.95 AmountAndDirection107

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
	Amount <*Amt*>	[1..1]	Amount	C1	439
	Sign <*Sgn*>	[0..1]	Indicator		439

15.1.13.95.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 520

Constraints

- **ActiveOrHistoricCurrency**

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

15.1.13.95.2 Sign <Sgn>

Presence: [0..1]

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

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 557):

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

15.1.13.96 Cleared16Choice

Definition: Indicates whether the contract was cleared or not.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Cleared <*Clrd*>	[1..1]	±	C8	440
Or}	NonCleared <*NonClrd*>	[1..1]	CodeSet		440

15.1.13.96.1 Cleared <Clrd>

Presence: [1..1]

Definition: Indicates that the contract has been cleared.

Impacted by: C8 "OneElementPresentRule"

Cleared <Clrd> contains the following elements (see "ClearingPartyAndTime14" on page 441 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CCP <*CCP*>	[0..1]	±		442
	ClearingDateTime <*ClrDtTm*>	[0..1]	DateTime		442
	ReportTrackingNumber <*RptTrckgNb*>	[0..1]	Text		442
	PortfolioCode <*PrtflCd*>	[0..1]	Text		442

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /CCP Must be present
 Or    /ClearingDateTime Must be present
 Or    /ReportTrackingNumber Must be present
 Or    /PortfolioCode Must be present
```

15.1.13.96.2 NonCleared <NonClrd>

Presence: [1..1]

Definition: Specifies that the contract has not been cleared.

Datatype: "NoReasonCode" on page 545

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

15.1.13.97 FixedOpenTermContract2

Definition: Specifies the terms of the contract in case of fixed or open interest rates.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	MaturityDate <*MtrtyDt*>	[0..1]	Date		441
	TerminationOption <*TermntnOptn*>	[0..1]	CodeSet		441

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /MaturityDate Must be present
 Or    /TerminationOption Must be present
```

15.1.13.97.1 MaturityDate <MtrtyDt>

Presence: [0..1]

Definition: Date on which the counterparties contractually agree the exchange of securities or commodities versus collateral for the closing leg (forward leg) of the secured financing transaction.

Datatype: "ISODate" on page 555

15.1.13.97.2 TerminationOption <TermntnOptn>

Presence: [0..1]

Definition: Indication whether the counterparties to the transaction have agreed to an evergreen or extendable agreement.

Datatype: "RepoTerminationOption2Code" on page 549

CodeName	Name	Definition
EGRN	Evergreen	Evergreen termination option.
EGAE	EvergreenAndExtendable	Evergreen and extendable termination option.
ETSB	Extendable	Extendable termination option.
NOAP	NotApplicable	Search for requested data not complete yet.

15.1.13.98 ClearingPartyAndTime14

Definition: Specifies the central counterparty and clearing informations.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CCP <*CCP*>	[0..1]	±		442
	ClearingDateTime <*ClrDtTm*>	[0..1]	DateTime		442
	ReportTrackingNumber <*RptTrckgNb*>	[0..1]	Text		442
	PortfolioCode <*PrtflCd*>	[0..1]	Text		442

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /CCP Must be present
 Or    /ClearingDateTime Must be present
```

```
Or    /ReportTrackingNumber Must be present
Or    /PortfolioCode Must be present
```

15.1.13.98.1 CCP <CCP>

Presence: [0..1]

Definition: In the case of a contract that has been cleared, the unique code for the clearing counterparty that has cleared the contract.

CCP <CCP> contains one of the following elements (see "OrganisationIdentification15Choice" on page 449 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		449
Or	Other <*Othr*>	[1..1]	±		449
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	449

15.1.13.98.2 ClearingDateTime <ClrDtTm>

Presence: [0..1]

Definition: Time and date when clearing took place.

Datatype: "ISODateTime" on page 555

15.1.13.98.3 ReportTrackingNumber <RptTrckgNb>

Presence: [0..1]

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

Datatype: "Max52Text" on page 561

15.1.13.98.4 PortfolioCode <PrtflCd>

Presence: [0..1]

Definition: Unique code determined by the reporting counterparty identifying the portfolio.

Datatype: "Max52Text" on page 561

15.1.13.99 NaturalPersonIdentification2

Definition: Identifies a natural person through identification number, name and domicile.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		442
	Name <*Nm*>	[0..1]	Text		443
	Domicile <*Dmcl*>	[0..1]	Text		443

15.1.13.99.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification of the natural person.

Identification <Id> contains the following elements (see "GenericIdentification175" on page 443 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		443
	SchemeName *<SchmeNm>*	[0..1]	Text		443
	Issuer *<Issr>*	[0..1]	Text		443

15.1.13.99.2 Name <Nm>

Presence: [0..1]

Definition: Indicates the name of the natural person.

Datatype: "Max105Text" on page 560

15.1.13.99.3 Domicile <Dmcl>

Presence: [0..1]

Definition: Indicates the domicile of the natural person.

Datatype: "Max500Text" on page 561

15.1.13.100 GenericIdentification175

Definition: Information related to an identification, for example party identification or account identification.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		443
	SchemeName *<SchmeNm>*	[0..1]	Text		443
	Issuer *<Issr>*	[0..1]	Text		443

15.1.13.100.1 Identification <Id>

Presence: [1..1]

Definition: Identification assigned by an institution.

Datatype: "Max72Text" on page 562

15.1.13.100.2 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Name of the identification scheme.

Datatype: "Max35Text" on page 561

15.1.13.100.3 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 561

15.1.13.101 TradeDateTimeQueryCriteria2

Definition: Date and time query criteria.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingDateTime <*RptgDtTm*>	[0..1]	±		444
	ExecutionDateTime <*ExctnDtTm*>	[0..1]	±		444
	MaturityDate <*MtrtyDt*>	[0..1]			445
{Or	Range <*Rg*>	[1..1]			445
	FromDate <*FrDt*>	[0..1]	Date		445
	ToDate <*ToDt*>	[1..1]	Date		445
Or}	NotReported <*NotRptd*>	[1..1]	CodeSet		445
	TerminationDate <*TermntnDt*>	[0..1]			446
{Or	Range <*Rg*>	[1..1]			446
	FromDate <*FrDt*>	[0..1]	Date		446
	ToDate <*ToDt*>	[1..1]	Date		446
Or}	NotReported <*NotRptd*>	[1..1]	CodeSet		446

Constraints

- **OneElementPresentRule**

  At least one of the 4 elements must be present.

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

15.1.13.101.1 ReportingDateTime <RptgDtTm>

Presence: [0..1]

Definition: Indicates the reporting date and full hour that transaction was reported.

ReportingDateTime <RptgDtTm> contains the following elements (see "DateTimePeriod1" on page 211 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromDateTime <*FrDtTm*>	[1..1]	DateTime		211
	ToDateTime <*ToDtTm*>	[1..1]	DateTime		211

15.1.13.101.2 ExecutionDateTime <ExctnDtTm>

Presence: [0..1]

Definition: Indicates the date and full hour the trade was executed.

ExecutionDateTime <ExctnDtTm> contains the following elements (see "DateTimePeriod1" on page 211 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	FromDateTime *<FrDtTm>*	[1..1]	DateTime		211
	ToDateTime *<ToDtTm>*	[1..1]	DateTime		211

15.1.13.101.3 MaturityDate <MtrtyDt>

Presence: [0..1]

Definition: Indicates the date when the trade was matured.

MaturityDate <MtrtyDt> contains one of the following **DateOrBlankQuery2Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Range *<Rg>*	[1..1]			445
	FromDate *<FrDt>*	[0..1]	Date		445
	ToDate *<ToDt>*	[1..1]	Date		445
Or}	NotReported *<NotRptd>*	[1..1]	CodeSet		445

15.1.13.101.3.1 Range <Rg>

Presence: [1..1]

Definition: Indicates the date range.

Range <Rg> contains the following **DatePeriod1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	FromDate *<FrDt>*	[0..1]	Date		445
	ToDate *<ToDt>*	[1..1]	Date		445

15.1.13.101.3.1.1 FromDate <FrDt>

Presence: [0..1]

Definition: Start date of the range.

Datatype: "ISODate" on page 555

15.1.13.101.3.1.2 ToDate <ToDt>

Presence: [1..1]

Definition: End date of the range.

Datatype: "ISODate" on page 555

15.1.13.101.3.2 NotReported <NotRptd>

Presence: [1..1]

Definition: Field may be queried for not reported value.

Datatype: "NotReported1Code" on page 546

CodeName	Name	Definition
NORP	NotReported	Value not reported by the party.

15.1.13.101.4 TerminationDate <TermntnDt>

Presence: [0..1]

Definition: Indicates the date when the trade was terminated.

TerminationDate <TermntnDt> contains one of the following **DateOrBlankQuery2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Range <*Rg*>	[1..1]			446
	FromDate <*FrDt*>	[0..1]	Date		446
	ToDate <*ToDt*>	[1..1]	Date		446
Or}	NotReported <*NotRptd*>	[1..1]	CodeSet		446

15.1.13.101.4.1 Range <Rg>

Presence: [1..1]

Definition: Indicates the date range.

Range <Rg> contains the following **DatePeriod1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromDate <*FrDt*>	[0..1]	Date		446
	ToDate <*ToDt*>	[1..1]	Date		446

15.1.13.101.4.1.1 FromDate <FrDt>

Presence: [0..1]

Definition: Start date of the range.

Datatype: "ISODate" on page 555

15.1.13.101.4.1.2 ToDate <ToDt>

Presence: [1..1]

Definition: End date of the range.

Datatype: "ISODate" on page 555

15.1.13.101.4.2 NotReported <NotRptd>

Presence: [1..1]

Definition: Field may be queried for not reported value.

Datatype: "NotReported1Code" on page 546

CodeName	Name	Definition
NORP	NotReported	Value not reported by the party.

15.1.13.102 GenericValidationRuleIdentification1

Definition: Information for the identification of a validation rule.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		447
	Description <*Desc*>	[0..1]	Text		447
	SchemeName <*SchmeNm*>	[0..1]	±		447
	Issuer <*Issr*>	[0..1]	Text		447

15.1.13.102.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification of a validation rule.

Datatype: "Max35Text" on page 561

15.1.13.102.2 Description <Desc>

Presence: [0..1]

Definition: Further information on the validation rule as identified in the Identification.

Datatype: "Max350Text" on page 561

15.1.13.102.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Name of the identification scheme.

SchemeName <SchmeNm> contains one of the following elements (see "ValidationRuleSchemeName1Choice" on page 447 for details)

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

15.1.13.102.4 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 561

15.1.13.103 ValidationRuleSchemeName1Choice

Definition: Identifies a name of the identification scheme.

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

15.1.13.103.1 Code <Cd>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: "ExternalValidationRuleIdentification1Code" on page 540

15.1.13.103.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max35Text" on page 561

15.1.14 Organisation Identification

15.1.14.1 OrganisationIdentification38

Definition: Identifies an organisation through client identification, a name and a domicile.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		448
	Name <*Nm*>	[0..1]	Text		448
	Domicile <*Dmcl*>	[0..1]	Text		449

15.1.14.1.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification of the organisation.

Identification <Id> contains the following elements (see "GenericIdentification175" on page 443 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		443
	SchemeName <*SchmeNm*>	[0..1]	Text		443
	Issuer <*Issr*>	[0..1]	Text		443

15.1.14.1.2 Name <Nm>

Presence: [0..1]

Definition: Indicates the name of the organisation.

Datatype: "Max105Text" on page 560

15.1.14.1.3 Domicile <Dmcl>

Presence: [0..1]

Definition: Indicates the domicile of the organisation.

Datatype: "Max500Text" on page 561

15.1.14.2 OrganisationIdentification15Choice

Definition: Provides the identification of the organisation.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		449
Or	Other <*Othr*>	[1..1]	±		449
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	449

15.1.14.2.1 LEI <LEI>

Presence: [1..1]

Definition: Identification is done through the use of legal entity identifier code.

Datatype: "LEIIdentifier" on page 556

15.1.14.2.2 Other <Othr>

Presence: [1..1]

Definition: Unique identification of an organisation, using a client code or a business identification code.

Other <Othr> contains the following elements (see "OrganisationIdentification38" on page 448 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		448
	Name <*Nm*>	[0..1]	Text		448
	Domicile <*Dmcl*>	[0..1]	Text		449

15.1.14.2.3 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Business identifier code used to identify the organisation.

Impacted by: C2 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 556

Constraints

- **AnyBIC**

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

15.1.15 Party Identification

15.1.15.1 TradePartyIdentificationQuery8

Definition: Query of a trade party based on the identification.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	LEI <*LEI*>	[0..*]	IdentifierSet		450
	AnyBIC <*AnyBIC*>	[0..*]	IdentifierSet	C2	450
	ClientIdentification <*ClntId*>	[0..*]	Text		451
	NotReported <*NotRptd*>	[0..1]	CodeSet		451

Constraints

- **OneElementPresentRule**

  At least one of the 3 elements must be present.

```
Following Must be True
    /LEI[*] Must be present
 Or    /AnyBIC[*] Must be present
 Or    /ClientIdentification[*] Must be present
 Or    /NotReported Must be present
```

15.1.15.1.1 LEI <LEI>

Presence: [0..*]

Definition: Legal entity identifier code used to recognise the counterparty of the reporting agent for the reported transaction.

Datatype: "LEIIdentifier" on page 556

15.1.15.1.2 AnyBIC <AnyBIC>

Presence: [0..*]

Definition: Business identifier code used to identify the trade party.

Impacted by: C2 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 556

Constraints

- **AnyBIC**

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

15.1.15.1.3 ClientIdentification <ClntId>

Presence: [0..*]

Definition: Unique and unambiguous identification of the client counterparty.

Datatype: "Max50Text" on page 561

15.1.15.1.4 NotReported <NotRptd>

Presence: [0..1]

Definition: Field can be queried for not reported value.

Datatype: "NotReported1Code" on page 546

CodeName	Name	Definition
NORP	NotReported	Value not reported by the party.

15.1.15.2 CounterpartyIdentification10

Definition: Set of information identifying the reporting counterparty.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	±		451
	Side <*Sd*>	[0..1]	CodeSet		452

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Identification Must be present
 Or    /Side Must be present
```

15.1.15.2.1 Identification <Id>

Presence: [0..1]

Definition: Identification of the counterparty in the transaction.

Identification <Id> contains one of the following elements (see "OrganisationIdentification15Choice" on page 449 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		449
Or	Other <*Othr*>	[1..1]	±		449
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	449

15.1.15.2.2 Side <Sd>

Presence: [0..1]

Definition: Identifies whether the reporting counterparty is a collateral provider or a collateral taker.

Datatype: "CollateralRole1Code" on page 538

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

15.1.15.3 CounterpartyData87

Definition: Data specific to counterparties and related informations.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportSubmittingEntity <*RptSubmitgNtty*>	[1..1]	±		452
	ReportingCounterparty <*RptgCtrPty*>	[1..1]	±		452
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		453

15.1.15.3.1 ReportSubmittingEntity <RptSubmitgNtty>

Presence: [1..1]

Definition: Unique code identifying the entity which submits the report. In the case where submission of the report has been delegated to a third party or to the other counterparty, a unique code identifying that entity.

ReportSubmittingEntity <RptSubmitgNtty> contains one of the following elements (see "OrganisationIdentification15Choice" on page 449 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		449
Or	Other <*Othr*>	[1..1]	±		449
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	449

15.1.15.3.2 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Unique code identifying the reporting counterparty.

ReportingCounterparty <RptgCtrPty> contains one of the following elements (see "OrganisationIdentification15Choice" on page 449 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		449
Or	Other <*Othr*>	[1..1]	±		449
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	449

15.1.15.3.3 EntityResponsibleForReport <NttyRspnsblForRpt>

Presence: [0..1]

Definition: Unique code identifying the entity in the case where a financial counterparty is responsible for reporting on behalf of the other counterparty, the unique code identifying that counterparty.

EntityResponsibleForReport <NttyRspnsblForRpt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 449 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		449
Or	Other <*Othr*>	[1..1]	±		449
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	449

15.1.15.4 Counterparty39

Definition: Set of information specific to the counterparties of the reported transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <*RptgCtrPty*>	[1..1]	±		453
	OtherCounterparty <*OthrCtrPty*>	[1..1]	±		454
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		454
	ReportSubmittingEntity <*RptSubmitgNtty*>	[0..1]	±		454

15.1.15.4.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Unique code identifying the reporting counterparty.

ReportingCounterparty <RptgCtrPty> contains one of the following elements (see "OrganisationIdentification15Choice" on page 449 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		449
Or	Other *<Othr>*	[1..1]	±		449
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	449

15.1.15.4.2 OtherCounterparty <OthrCtrPty>

Presence: [1..1]

Definition: Unique code identifying the entity with which the reporting counterparty concluded the transaction.

OtherCounterparty <OthrCtrPty> contains one of the following elements (see "PartyIdentification236Choice" on page 455 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Legal *<Lgl>*	[1..1]	±		455
Or}	Natural *<Ntrl>*	[1..1]	±		455

15.1.15.4.3 EntityResponsibleForReport <NttyRspnsblForRpt>

Presence: [0..1]

Definition: Identification of the entity in the case where a financial counterparty is responsible for reporting on behalf of the other counterparty.

EntityResponsibleForReport <NttyRspnsblForRpt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 449 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		449
Or	Other *<Othr>*	[1..1]	±		449
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	449

15.1.15.4.4 ReportSubmittingEntity <RptSubmitgNtty>

Presence: [0..1]

Definition: Unique code identifying the entity which submits the report. In the case where submission of the report has been delegated to a third party or to the other counterparty, a unique code identifying that entity.

ReportSubmittingEntity <RptSubmitgNtty> contains one of the following elements (see "OrganisationIdentification15Choice" on page 449 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		449
Or	Other <*Othr*>	[1..1]	±		449
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	449

15.1.15.5 PartyIdentification236Choice

Definition: Provides the identification of the organisation.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		455
Or}	Natural <*Ntrl*>	[1..1]	±		455

15.1.15.5.1 Legal <Lgl>

Presence: [1..1]

Definition: Party is a legal person.

Legal <Lgl> contains one of the following elements (see "OrganisationIdentification15Choice" on page 449 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		449
Or	Other <*Othr*>	[1..1]	±		449
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	449

15.1.15.5.2 Natural <Ntrl>

Presence: [1..1]

Definition: Party is a natural person.

Natural <Ntrl> contains the following elements (see "NaturalPersonIdentification2" on page 442 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		442
	Name <*Nm*>	[0..1]	Text		443
	Domicile <*Dmcl*>	[0..1]	Text		443

15.1.15.6 CounterpartyIdentification12

Definition: Information related to counterparty identification.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		456
	Branch <*Brnch*>	[0..1]			456
{Or	Identification <*Id*>	[1..1]	±		456
Or}	Country <*Ctry*>	[1..1]	CodeSet	C3	456
	CountryCode <*CtryCd*>	[0..1]	CodeSet	C3	457

15.1.15.6.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the counterparty in the transaction.

Identification <Id> contains one of the following elements (see "PartyIdentification236Choice" on page 455 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		455
Or}	Natural <*Ntrl*>	[1..1]	±		455

15.1.15.6.2 Branch <Brnch>

Presence: [0..1]

Definition: Identification of the branch of the counterparty, when the transaction concludes a transaction through a branch office.

Branch <Brnch> contains one of the following **Branch6Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	±		456
Or}	Country <*Ctry*>	[1..1]	CodeSet	C3	456

15.1.15.6.2.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the branch office of a reporting counterparty.

Identification <Id> contains one of the following elements (see "PartyIdentification236Choice" on page 455 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		455
Or}	Natural <*Ntrl*>	[1..1]	±		455

15.1.15.6.2.2 Country <Ctry>

Presence: [1..1]

Definition: Code of a country where the registered office of the branch counterparty is located or country of residence in case that the branch counterparty is a natural person.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 539

Constraints

- **Country**

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

15.1.15.6.3 CountryCode <CtryCd>

Presence: [0..1]

Definition: Country where the registered office of the counterparty is located or country of residence in case that the counterparty is a natural person.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 539

Constraints

- **Country**

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

15.1.15.7 CounterpartyData88

Definition: Set of information specific to the counterparty.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingDateTime <*RptgDtTm*>	[1..1]	DateTime		458
	ReportSubmittingEntity <*RptSubmitgNtty*>	[1..1]	±		459
	Counterparty <*CtrPty*>	[1..2]			459
	ReportingCounterparty <*RptgCtrPty*>	[1..1]			460
	Identification <*Id*>	[1..1]	±		461
	Nature <*Ntr*>	[0..1]			461
{Or	FinancialInstitution <*FI*>	[1..1]			462
	Classification <*Clssfctn*>	[1..*]	CodeSet		462
	InvestmentFundClassification <*InvstmtFndClssfctn*>	[0..1]	CodeSet		463
Or}	NonFinancialInstitution <*NFI*>	[1..*]			463
	Classification <*Clssfctn*>	[1..*]	IdentifierSet		463
	InvestmentFundClassification <*InvstmtFndClssfctn*>	[0..1]	CodeSet		463
	Branch <*Brnch*>	[0..1]			464
{Or	Identification <*Id*>	[1..1]	±		464
Or}	Country <*Ctry*>	[1..1]	CodeSet	C3	464
	Side <*Sd*>	[0..1]	CodeSet		465
	OtherCounterparty <*OthrCtrPty*>	[1..1]	±		465
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		465
	OtherPartyData <*OthrPtyData*>	[0..1]		C6	466
	Beneficiary <*Bnfcry*>	[0..1]	±		466
	TripartyAgent <*TrptyAgt*>	[0..1]	±		467
	Broker <*Brkr*>	[0..1]	±		467
	ClearingMember <*ClrMmb*>	[0..1]	±		467
	SettlementParties <*SttlmPties*>	[0..1]			468
{Or	CentralSecuritiesDepositoryParticipant <*CntrlSctiesDpstryPtcpt*>	[1..1]	±		468
Or}	IndirectParticipant <*IndrctPtcpt*>	[1..1]	±		468
	AgentLender <*AgtLndr*>	[0..1]	±		469

15.1.15.7.1 ReportingDateTime <RptgDtTm>

Presence: [1..1]

Definition: Date and time of submission of the report to the trade repository.

Datatype: "ISODateTime" on page 555

15.1.15.7.2 ReportSubmittingEntity <RptSubmitgNtty>

Presence: [1..1]

Definition: Unique code identifying the entity which submits the report. In the case where submission of the report has been delegated to a third party or to the other counterparty, a unique code identifying that entity.

ReportSubmittingEntity <RptSubmitgNtty> contains one of the following elements (see "OrganisationIdentification15Choice" on page 449 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		449
Or	Other <*Othr*>	[1..1]	±		449
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	449

15.1.15.7.3 Counterparty <CtrPty>

Presence: [1..2]

Definition: Set of information specific to counterparties.

Counterparty <CtrPty> contains the following **CounterpartyData89** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <*RptgCtrPty*>	[1..1]			460
	Identification <*Id*>	[1..1]	±		461
	Nature <*Ntr*>	[0..1]			461
{Or	FinancialInstitution <*FI*>	[1..1]			462
	Classification <*Clssfctn*>	[1..*]	CodeSet		462
	InvestmentFundClassification <*InvstmtFndClssfctn*>	[0..1]	CodeSet		463
Or}	NonFinancialInstitution <*NFI*>	[1..*]			463
	Classification <*Clssfctn*>	[1..*]	IdentifierSet		463
	InvestmentFundClassification <*InvstmtFndClssfctn*>	[0..1]	CodeSet		463
	Branch <*Brnch*>	[0..1]			464
{Or	Identification <*Id*>	[1..1]	±		464
Or}	Country <*Ctry*>	[1..1]	CodeSet	C3	464
	Side <*Sd*>	[0..1]	CodeSet		465
	OtherCounterparty <*OthrCtrPty*>	[1..1]	±		465
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		465
	OtherPartyData <*OthrPtyData*>	[0..1]		C6	466
	Beneficiary <*Bnfcry*>	[0..1]	±		466
	TripartyAgent <*TrptyAgt*>	[0..1]	±		467
	Broker <*Brkr*>	[0..1]	±		467
	ClearingMember <*ClrMmb*>	[0..1]	±		467
	SettlementParties <*SttlmPties*>	[0..1]			468
{Or	CentralSecuritiesDepositoryParticipant <*CntrlSctiesDpstryPtcpt*>	[1..1]	±		468
Or}	IndirectParticipant <*IndrctPtcpt*>	[1..1]	±		468
	AgentLender <*AgtLndr*>	[0..1]	±		469

15.1.15.7.3.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Set of information identifying the reporting counterparty.

ReportingCounterparty <RptgCtrPty> contains the following **CounterpartyIdentification11** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		461
	Nature <*Ntr*>	[0..1]			461
{Or	FinancialInstitution <*FI*>	[1..1]			462
	Classification <*Clssfctn*>	[1..*]	CodeSet		462
	InvestmentFundClassification <*InvstmtFndClssfctn*>	[0..1]	CodeSet		463
Or}	NonFinancialInstitution <*NFI*>	[1..*]			463
	Classification <*Clssfctn*>	[1..*]	IdentifierSet		463
	InvestmentFundClassification <*InvstmtFndClssfctn*>	[0..1]	CodeSet		463
	Branch <*Brnch*>	[0..1]			464
{Or	Identification <*Id*>	[1..1]	±		464
Or}	Country <*Ctry*>	[1..1]	CodeSet	C3	464
	Side <*Sd*>	[0..1]	CodeSet		465

15.1.15.7.3.1.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the counterparty in the transaction.

Identification <Id> contains one of the following elements (see "OrganisationIdentification15Choice" on page 449 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		449
Or	Other <*Othr*>	[1..1]	±		449
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	449

15.1.15.7.3.1.2 Nature <Ntr>

Presence: [0..1]

Definition: Nature of the reporting counterparty in accordance with the local regulation.

Nature <Ntr> contains one of the following **CounterpartyTradeNature7Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	FinancialInstitution <*FI*>	[1..1]			462
	Classification <*Clssfctn*>	[1..*]	CodeSet		462
	InvestmentFundClassification <*InvstmtFndClssfctn*>	[0..1]	CodeSet		463
Or}	NonFinancialInstitution <*NFI*>	[1..*]			463
	Classification <*Clssfctn*>	[1..*]	IdentifierSet		463
	InvestmentFundClassification <*InvstmtFndClssfctn*>	[0..1]	CodeSet		463

15.1.15.7.3.1.2.1 FinancialInstitution <FI>

Presence: [1..1]

Definition: Indicates that reporting counterparty is a financial institution.

FinancialInstitution <FI> contains the following **FinancialPartyClassification1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Classification <*Clssfctn*>	[1..*]	CodeSet		462
	InvestmentFundClassification <*InvstmtFndClssfctn*>	[0..1]	CodeSet		463

15.1.15.7.3.1.2.1.1 Classification <Clssfctn>

Presence: [1..*]

Definition: Classification of the business activities of the reporting counterparty.

Datatype: "FinancialPartySectorType2Code" on page 540

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
CSDS	CentralSecuritiesDepository	Central securities depository.
CCPS	CentralCounterparty	Central counterparty.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
INVF	InvestmentFirm	Investment firm.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.

CodeName	Name	Definition
UCIT	UCITSManagementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.

15.1.15.7.3.1.2.1.2 InvestmentFundClassification <InvstmtFndClssfctn>

Presence: [0..1]

Definition: Nature business activities of the reporting counterparty as an investment fund.

Datatype: "FundType2Code" on page 542

CodeName	Name	Definition
ETFT	ExchangeTradedFund	Fund of which at least one unit or share class is traded throughout the day on at least one trading venue and with at least one market maker which takes action to ensure that the price of its units or shares on the trading venue does not vary significantly from its net asset value and, where applicable, from its indicative net asset value.
MMFT	MoneyMarketFund	Indication that a fund is a public debt constant net asset value money market fund, low volatility net asset value money market fund or variable net asset value money market fund.
OTHR	Other	Other type of an investment fund.
REIT	RealEstateInvestmentTrust	Listed real investment company.

15.1.15.7.3.1.2.2 NonFinancialInstitution <NFI>

Presence: [1..*]

Definition: Indicates that reporting counterparty is a non financial institution.

NonFinancialInstitution <NFI> contains the following **FinancialPartyClassification2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Classification <*Clssfctn*>	[1..*]	IdentifierSet		463
	InvestmentFundClassification <*InvstmtFndClssfctn*>	[0..1]	CodeSet		463

15.1.15.7.3.1.2.2.1 Classification <Clssfctn>

Presence: [1..*]

Definition: Classification of the business activities of the reporting counterparty.

Datatype: "NACEDomainIdentifier" on page 557

15.1.15.7.3.1.2.2.2 InvestmentFundClassification <InvstmtFndClssfctn>

Presence: [0..1]

Definition: Nature business activities of the reporting counterparty as an investment fund.

Datatype: "FundType2Code" on page 542

CodeName	Name	Definition
ETFT	ExchangeTradedFund	Fund of which at least one unit or share class is traded throughout the day on at least one trading venue and with at least one market maker which takes action to ensure that the price of its units or shares on the trading venue does not vary significantly from its net asset value and, where applicable, from its indicative net asset value.
MMFT	MoneyMarketFund	Indication that a fund is a public debt constant net asset value money market fund, low volatility net asset value money market fund or variable net asset value money market fund.
OTHR	Other	Other type of an investment fund.
REIT	RealEstateInvestmentTrust	Listed real investment company.

15.1.15.7.3.1.3 Branch <Brnch>

Presence: [0..1]

Definition: Identification of the branch of the counterparty, when the transaction concludes a transaction through a branch office.

Branch <Brnch> contains one of the following **Branch5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	±		464
Or}	Country <*Ctry*>	[1..1]	CodeSet	C3	464

15.1.15.7.3.1.3.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the branch office of a reporting counterparty.

Identification <Id> contains one of the following elements (see "OrganisationIdentification15Choice" on page 449 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		449
Or	Other <*Othr*>	[1..1]	±		449
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	449

15.1.15.7.3.1.3.2 Country <Ctry>

Presence: [1..1]

Definition: Code of a country where the registered office of the branch counterparty is located or country of residence in case that the branch counterparty is a natural person.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 539

Constraints

- **Country**

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

15.1.15.7.3.1.4 Side <Sd>

Presence: [0..1]

Definition: Identifies whether the reporting counterparty is a collateral provider or a collateral taker.

Datatype: "CollateralRole1Code" on page 538

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

15.1.15.7.3.2 OtherCounterparty <OthrCtrPty>

Presence: [1..1]

Definition: Data specific to other counterparties and related fields.

OtherCounterparty <OthrCtrPty> contains the following elements (see "CounterpartyIdentification12" on page 455 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		456
	Branch *<Brnch>*	[0..1]			456
{Or	Identification *<Id>*	[1..1]	±		456
Or}	Country *<Ctry>*	[1..1]	CodeSet	C3	456
	CountryCode *<CtryCd>*	[0..1]	CodeSet	C3	457

15.1.15.7.3.3 EntityResponsibleForReport <NttyRspnsblForRpt>

Presence: [0..1]

Definition: In the case where a financial counterparty is responsible for reporting on behalf of the other counterparty, the unique code identifying that counterparty. In the case where a management company is responsible for reporting on behalf of an Undertaking for Collective Investment in Transferable Securities (UCITS), the unique code identifying that management company. In the case where an Alternative Investment Fund Manager (AIFM) is responsible for reporting on behalf of an Alternative Investment Fund (AIF), the unique code identifying that AIFM.

EntityResponsibleForReport <NttyRspnsblForRpt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 449 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		449
Or	Other *<Othr>*	[1..1]	±		449
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	449

15.1.15.7.3.4 OtherPartyData <OthrPtyData>

Presence: [0..1]

Definition: Information on the other parties.

Impacted by: C6 "OneElementPresentRule"

OtherPartyData <OthrPtyData> contains the following **TransactionCounterpartyData11** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Beneficiary *<Bnfcry>*	[0..1]	±		466
	TripartyAgent *<TrptyAgt>*	[0..1]	±		467
	Broker *<Brkr>*	[0..1]	±		467
	ClearingMember *<ClrMmb>*	[0..1]	±		467
	SettlementParties *<SttlmPties>*	[0..1]			468
{Or	CentralSecuritiesDepositoryParticipant *<CntrlScties DpstryPtcpt>*	[1..1]	±		468
Or}	IndirectParticipant *<IndrctPtcpt>*	[1..1]	±		468
	AgentLender *<AgtLndr>*	[0..1]	±		469

Constraints

- **OneElementPresentRule**

  Following Must be True

  /Beneficiary Must be present

  Or /TripartyAgent Must be present

  Or /Broker Must be present

  Or /ClearingMember Must be present

  Or /SettlementParties Must be present

  Or /AgentLender Must be present

15.1.15.7.3.4.1 Beneficiary <Bnfcry>

Presence: [0..1]

Definition: Identification of the beneficiary who is subject to the rights and obligations arising from the contract.

Beneficiary <Bnfcry> contains one of the following elements (see "PartyIdentification236Choice" on page 455 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Legal *<Lgl>*	[1..1]	±		455
Or}	Natural *<Ntrl>*	[1..1]	±		455

15.1.15.7.3.4.2 TripartyAgent <TrptyAgt>

Presence: [0..1]

Definition: Identification of the third party that administers the transaction.

TripartyAgent <TrptyAgt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 449 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		449
Or	Other *<Othr>*	[1..1]	±		449
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	449

15.1.15.7.3.4.3 Broker <Brkr>

Presence: [0..1]

Definition: Identification of the broker involved in the securities lending transaction.

Broker <Brkr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 449 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		449
Or	Other *<Othr>*	[1..1]	±		449
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	449

15.1.15.7.3.4.4 ClearingMember <ClrMmb>

Presence: [0..1]

Definition: Identification of the clearing member in the case where the trade is cleared.

ClearingMember <ClrMmb> contains one of the following elements (see "OrganisationIdentification15Choice" on page 449 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		449
Or	Other <*Othr*>	[1..1]	±		449
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	449

15.1.15.7.3.4.5 SettlementParties <SttlmPties>

Presence: [0..1]

Definition: Identification of the parties settling the contract on behalf of the deliverer or receiver.

SettlementParties <SttlmPties> contains one of the following **SettlementParties34Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	CentralSecuritiesDepositoryParticipant <*CntrlSctiesDpstryPtcpt*>	[1..1]	±		468
Or}	IndirectParticipant <*IndrctPtcpt*>	[1..1]	±		468

15.1.15.7.3.4.5.1 CentralSecuritiesDepositoryParticipant <CntrlSctiesDpstryPtcpt>

Presence: [1..1]

Definition: Identification of the central securities depository participant involved in the transaction.

CentralSecuritiesDepositoryParticipant <CntrlSctiesDpstryPtcpt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 449 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		449
Or	Other <*Othr*>	[1..1]	±		449
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	449

15.1.15.7.3.4.5.2 IndirectParticipant <IndrctPtcpt>

Presence: [1..1]

Definition: Identification of the indirect participant of the reporting counterparty involved in the transaction.

IndirectParticipant <IndrctPtcpt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 449 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		449
Or	Other <*Othr*>	[1..1]	±		449
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	449

15.1.15.7.3.4.6 AgentLender <AgtLndr>

Presence: [0..1]

Definition: Identification of the agent lender involved in the securities lending transaction.

AgentLender <AgtLndr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 449 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		449
Or	Other *<Othr>*	[1..1]	±		449
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	449

15.1.15.8 PartyIdentification121Choice

Definition: Choice of identification of a party.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	469
Or	LegalEntityIdentifier *<LglNttyIdr>*	[1..1]	IdentifierSet		469
Or	NameAndAddress *<NmAndAdr>*	[1..1]	±		470
Or}	ProprietaryIdentification *<PrtryId>*	[1..1]	±		470

15.1.15.8.1 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 556

Constraints

- **AnyBIC**

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

15.1.15.8.2 LegalEntityIdentifier <LglNttyIdr>

Presence: [1..1]

Definition: Identification of the party with a Legal Entity Identifier. This is a code allocated to a party as described in ISO 17442 "Financial Services - Legal Entity Identifier (LEI)".

Datatype: "LEIIdentifier" on page 556

15.1.15.8.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name and address of a party.

NameAndAddress <NmAndAdr> contains the following elements (see "NameAndAddress5" on page 472 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Name <*Nm*>	[1..1]	Text		472
	Address <*Adr*>	[0..1]	±		472

15.1.15.8.4 ProprietaryIdentification <PrtryId>

Presence: [1..1]

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

ProprietaryIdentification <PrtryId> contains the following elements (see "GenericIdentification1" on page 211 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		211
	SchemeName <*SchmeNm*>	[0..1]	Text		212
	Issuer <*Issr*>	[0..1]	Text		212

15.1.15.9 TradePartyIdentificationQuery9

Definition: Query of a trade party based on the identification.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	LEI <*LEI*>	[0..*]	IdentifierSet		471
	CountryCode <*CtryCd*>	[0..*]	CodeSet	C3	471
	AnyBIC <*AnyBIC*>	[0..*]	IdentifierSet	C2	471
	ClientIdentification <*ClntId*>	[0..*]	Text		471
	NotReported <*NotRptd*>	[0..1]	CodeSet		471

Constraints

- **OneElementPresentRule**

  At least one of the 3 elements must be present.

```
Following Must be True
    /LEI[*] Must be present
 Or    /AnyBIC[*] Must be present
```

```
Or    /ClientIdentification[*] Must be present
Or    /NotReported Must be present
```

15.1.15.9.1 LEI <LEI>

Presence: [0..*]

Definition: Legal entity identifier code used to recognise the counterparty of the reporting agent for the reported transaction.

Datatype: "LEIIdentifier" on page 556

15.1.15.9.2 CountryCode <CtryCd>

Presence: [0..*]

Definition: Country where the registered office of the counterparty is located or country of residence in case that the counterparty is a natural person.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 539

Constraints

- **Country**

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

15.1.15.9.3 AnyBIC <AnyBIC>

Presence: [0..*]

Definition: Business identifier code used to identify the trade party.

Impacted by: C2 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 556

Constraints

- **AnyBIC**

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

15.1.15.9.4 ClientIdentification <ClntId>

Presence: [0..*]

Definition: Unique and unambiguous identification of the client counterparty.

Datatype: "Max50Text" on page 561

15.1.15.9.5 NotReported <NotRptd>

Presence: [0..1]

Definition: Field can be queried for not reported value.

Datatype: "NotReported1Code" on page 546

CodeName	Name	Definition
NORP	NotReported	Value not reported by the party.

15.1.16 Postal Address

15.1.16.1 NameAndAddress5

Definition: Information that locates and identifies a party.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Name <*Nm*>	[1..1]	Text		472
	Address <*Adr*>	[0..1]	±		472

15.1.16.1.1 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 561

15.1.16.1.2 Address <Adr>

Presence: [0..1]

Definition: Postal address of the party.

Address <Adr> contains the following elements (see "PostalAddress1" on page 472 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AddressType <*AdrTp*>	[0..1]	CodeSet		473
	AddressLine <*AdrLine*>	[0..5]	Text		473
	StreetName <*StrtNm*>	[0..1]	Text		473
	BuildingNumber <*BldgNb*>	[0..1]	Text		473
	PostCode <*PstCd*>	[0..1]	Text		474
	TownName <*TwnNm*>	[0..1]	Text		474
	CountrySubDivision <*CtrySubDvsn*>	[0..1]	Text		474
	Country <*Ctry*>	[1..1]	CodeSet	C3	474

15.1.16.2 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		473
	AddressLine <*AdrLine*>	[0..5]	Text		473
	StreetName <*StrtNm*>	[0..1]	Text		473
	BuildingNumber <*BldgNb*>	[0..1]	Text		473
	PostCode <*PstCd*>	[0..1]	Text		474
	TownName <*TwnNm*>	[0..1]	Text		474
	CountrySubDivision <*CtrySubDvsn*>	[0..1]	Text		474
	Country <*Ctry*>	[1..1]	CodeSet	C3	474

15.1.16.2.1 AddressType <AdrTp>

Presence: [0..1]

Definition: Identifies the nature of the postal address.

Datatype: "AddressType2Code" on page 522

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.

15.1.16.2.2 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 562

15.1.16.2.3 StreetName <StrtNm>

Presence: [0..1]

Definition: Name of a street or thoroughfare.

Datatype: "Max70Text" on page 562

15.1.16.2.4 BuildingNumber <BldgNb>

Presence: [0..1]

Definition: Number that identifies the position of a building on a street.

Datatype: "Max16Text" on page 560

15.1.16.2.5 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 560

15.1.16.2.6 TownName <TwnNm>

Presence: [0..1]

Definition: Name of a built-up area, with defined boundaries, and a local government.

Datatype: "Max35Text" on page 561

15.1.16.2.7 CountrySubDivision <CtrySubDvsn>

Presence: [0..1]

Definition: Identifies a subdivision of a country for example, state, region, county.

Datatype: "Max35Text" on page 561

15.1.16.2.8 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 539

Constraints

- **Country**

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

15.1.17 Price

15.1.17.1 SecuritiesTransactionPrice19Choice

Definition: Specifies the price of the securities transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		475
Or	Unit <*Unit*>	[1..1]	Quantity		475
Or	Percentage <*Pctg*>	[1..1]	Rate		475
Or	Yield <*Yld*>	[1..1]	Rate		475
Or	Decimal <*Dcml*>	[1..1]	Rate		475
Or	PendingPrice <*PdgPric*>	[1..1]	CodeSet		476
Or}	Other <*Othr*>	[1..1]	±	C13	476

15.1.17.1.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following elements (see "AmountAndDirection107" on page 439 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1	439
	Sign <*Sgn*>	[0..1]	Indicator		439

15.1.17.1.2 Unit <Unit>

Presence: [1..1]

Definition: Price expressed in units.

Datatype: "LongFraction19DecimalNumber" on page 558

15.1.17.1.3 Percentage <Pctg>

Presence: [1..1]

Definition: Price expressed as a rate, that is a percentage.

Datatype: "PercentageRate" on page 559

15.1.17.1.4 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 559

15.1.17.1.5 Decimal <Dcml>

Presence: [1..1]

Definition: Price expressed as a decimal.

Datatype: "BaseOneRate" on page 559

15.1.17.1.6 PendingPrice <PdgPric>

Presence: [1..1]

Definition: Indicates that price is currently not available, but pending.

Datatype: "PriceStatus1Code" on page 547

CodeName	Name	Definition
PNDG	Pending	Price is pending.
NOAP	NotApplicable	No price for transaction (e.g. transfer between accounts).

15.1.17.1.7 Other <Othr>

Presence: [1..1]

Definition: Price or quantity expressed in another notation.

Impacted by: C13 "OneElementPresentRule"

Other <Othr> contains the following elements (see "SecuritiesTransactionPrice5" on page 477 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[0..1]	Quantity		477
	Type <*Tp*>	[0..1]	Text		478

Constraints

- **OneElementPresentRule**

  At least one of the 2 elements must be present.

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

15.1.17.2 SecuritiesTransactionPrice18Choice

Definition: Specifies the price of the securities transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		476
Or	Percentage <*Pctg*>	[1..1]	Rate		477
Or	Decimal <*Dcml*>	[1..1]	Rate		477
Or}	BasisPoints <*BsisPts*>	[1..1]	Quantity		477

15.1.17.2.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Indicates that price is expressed as a monetary value.

MonetaryValue <MntryVal> contains the following elements (see "AmountAndDirection107" on page 439 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1	439
	Sign <*Sgn*>	[0..1]	Indicator		439

15.1.17.2.2 Percentage <Pctg>

Presence: [1..1]

Definition: Indicates that price is expressed as a rate, that is a percentage.

Datatype: "PercentageRate" on page 559

15.1.17.2.3 Decimal <Dcml>

Presence: [1..1]

Definition: Indicates that price is expressed as a decimal.

Datatype: "BaseOneRate" on page 559

15.1.17.2.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Used to express differences in interest rates, for example, a difference of 0.10% is equivalent to a change of 10 basis points.

Datatype: "DecimalNumber" on page 558

15.1.17.3 SecuritiesTransactionPrice5

Definition: Price with notation.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[0..1]	Quantity		477
	Type <*Tp*>	[0..1]	Text		478

Constraints

- **OneElementPresentRule**

  At least one of the 2 elements must be present.

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

15.1.17.3.1 Value <Val>

Presence: [0..1]

Definition: Value of the price.

Datatype: "LongFraction19DecimalNumber" on page 558

15.1.17.3.2 Type <Tp>

Presence: [0..1]

Definition: Notation of the price.

Datatype: "Max35Text" on page 561

15.1.18 Quantity

15.1.18.1 QuantityNominalValue2Choice

Definition: Information on the securities quantity or bonds nominal amount.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Quantity <*Qty*>	[1..1]	Quantity		478
Or}	NominalValue <*NmnlVal*>	[1..1]	±		478

15.1.18.1.1 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of the securities other than bonds.

Datatype: "DecimalNumber" on page 558

15.1.18.1.2 NominalValue <NmnlVal>

Presence: [1..1]

Definition: Total nominal amount of bonds (number of bonds multiplied by the face value).

NominalValue <NmnlVal> contains the following elements (see "AmountAndDirection53" on page 121 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C3	121
	Sign <*Sgn*>	[0..1]	Indicator		121

15.1.18.2 Quantity17

Definition: Quantity of the commodity.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[1..1]	Quantity		478
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		479

15.1.18.2.1 Value <Val>

Presence: [1..1]

Definition: Fair value of the individual collateral component expressed in price currency.

Datatype: "DecimalNumber" on page 558

15.1.18.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [1..1]

Definition: Unit of measure in which the quantity is expressed.

Datatype: "UnitOfMeasure11Code" on page 551

CodeName	Name	Definition
ALOW	Allowances	Amount of money deducted from a price or an amount due.
ACCY	AmountOfCurrency	Number of monetary units specified in a currency, where the unit of currency is explicit and compliant with ISO 4217.
BARL	Barrels	Unit of volume that is equal to 42 US gallons.
BCUF	BillionCubicFeet	Unit of measure for large volumes of natural gas equivalent to 28316846 cubic meters.
BDFT	BoardFeet	Measure of length equal to 144 cubic inches.
BUSL	Bushels	Unit of weight that is equal to 8 gallons. Mostly used for agricultural products with a specification of weight defined for each commodity differently.
CEER	CertifiedEmissionsReduction	Unit of emissions type (or carbon credits) issued by the Clean Development Mechanism (CDM) Executive Board for emission reductions achieved by CDM projects and verified by a DOE (Designated Operational Entity) under the rules of the Kyoto Protocol.
CLRT	ClimateReserveTonnes	Unit of offset credits used by the Climate Action Reserve. One Climate Reserve Tonne is equal to one metric ton of Greenhouse Gas (GHG) reduced/ sequestered.
KILO	Kilogram	Basic unit of mass in the SI system, 1000 grams.
PIEC	Piece	Standard length of cloth, wallpaper, as an item for sale or amount of a substance.
TONS	Ton	Measure of weight, in Britain 2240lb (long ton)and in the US 2000lb (short ton).
METR	Metre	Unit of length in the metric system, equal to 39.37 inches.
INCH	Inch	Measure of length equal to 2.54 cm.
YARD	Yard	Unit of length equal to 3 feet or 0.9144 metre.
GBGA	GBGallon	Unit of volume that is equal to 8 pints.
GRAM	Gram	Unit of measure that is equal to a 1, 000th of a kilo.

CodeName	Name	Definition
CMET	Centimetre	Unit of measure that is equal to one hundredth of a metre.
SMET	SquareMetre	Measure of a surface, one metre by one metre.
FOOT	Foot	Unit of length equal to 1/3 yard.
MILE	Mile	Unit of length equal to 1, 760 yards.
SQIN	SquareInch	Measure of a surface, one inch by one inch.
SQFO	SquareFoot	Measure of a surface, one foot by one foot.
SQMI	SquareMile	Measure of a surface, one mile by one mile.
GBOU	GBOunce	Unit of weight equal to a sixteenth of a pound.
USOU	USOunce	Unit of weight equal to a sixteenth of a pound.
GBPI	GBPint	Unit of volume that is equal to 568 cubic centimetres.
USPI	USPint	Unit of volume that is equal to 473 cubic centimetres.
GBQA	GBQuart	Unit of volume that is equal to 2 pints.
USGA	USGallon	Unit of volume that is equal to 8 pints.
MMET	Millimetre	Unit of measure that is a thousandth of one metre.
KMET	Kilometre	Unit of measure that is equal to 1, 000 meters.
SQYA	SquareYard	Measure of a surface, one yard by one yard.
ACRE	Acre	Unit of measure equal to 4, 840 square yards.
ARES	Are	Unit of measure equal to a 100 square meters.
SMIL	SquareMillimetre	Measure of a surface, one millimetre by one millimetre.
SCMT	SquareCentimetre	Measure of a surface, one centimetre by one centimetre.
HECT	Hectare	Unit of measure that is equal to 10, 000 square meters.
SQKI	SquareKilometre	Measure of a surface, one kilometre by one kilometre.
MILI	MilliLitre	Unit of volume that is equal to one thousandth of a litre.
CELI	Centilitre	Unit of volume that is equal to one hundredth of a litre.

CodeName	Name	Definition
LITR	Litre	Unit of volume that is equal to a thousand cubic centimetres.
PUND	Pound	Unit of weight equal to 0.454 kilograms.
CBME	CubicMeters	Unit of volume that is equal to one meter in length, breadth and height or also equal to 1000 liters.
DAYS	Days	Unit of time that is equal to 24 hours.
DMET	DryMetricTons	Unit of weight that is equal to the same mass value as a metric ton excluding moisture.
ENVC	EnvironmentalCredit	Unit of measure for ownership of credit (or allowance) of carbon dioxide emission (in metric ton).
ENVO	EnvironmentalOffset	Unit of measure for reduction of carbon dioxide emission (in metric ton) that may result in Environmental Credit.
HUWG	Hundredweight	Unit of weight or mass of various values in the Imperial Unit System also known as quintal, cental or centum.
KWDC	KilowattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one day.
KWHO	KilowattHours	Unit of measure that is equal to the power consumption of one kilowatt during one hour.
KWHC	KilowattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one hour.
KMOC	KilowattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one minute.
KWMC	KilowattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one month.
KWYC	KilowattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one year.
MWDC	MegawattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one day.
MWHO	MegawattHours	Unit of measure that is equal to the power consumption of one megawatt during one hour.
MWHC	MegawattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one hour.
MWMC	MegawattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one minute.

CodeName	Name	Definition
MMOC	MegawattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one month.
MWYC	MegawattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one year.
TONE	MetricTons	Unit of mass equal to 1000 kilograms; equivalent to approximately 2,204.6 pounds, 1.102 short tons (US) or 0.984 long tons (imperial).
MIBA	MillionBarrels	Unit of volume that is equal to 1 million barrels equivalent to 42.000.000 US gallons.
MBTU	OneMillionBTU	Unit of measure of heat equal to one million British thermal unit (BTU).
OZTR	TroyOunces	Unit of weight equal to 31.1034768 grams. Used in precious metals.
UCWT	USHundredweight	Unit of weight or mass of various values in the US Customary System also known as quintal, cental or centum. Equal to 100 lbs.
IPNT	IndexPoint	Decimal number used to calculate an amount or a price.
PWRD	PrincipalWithRelationToDebtInstrument	Amount of money borrowed, or part of that amount which remains unpaid (excluding interest).
DGEU	DieselGallonEquivalent	Amount of fuel alternative equal to one gallon of diesel.
TOCD	TonsOfCarbonDioxide	Tons of carbon dioxide.
GGEU	GasolineGallonEquivalent	Amount of fuel alternative equal to one gallon of gasoline.
USQA	USQuart	Unit of volume that is equal to 2 pints.

15.1.19 Rate

15.1.19.1 InterestComputationMethodFormat6Choice

Definition: Defines the format to specify the type of interest computation method.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		482
Or}	Proprietary <*Prtry*>	[1..1]	Text		485

15.1.19.1.1 Code <Cd>

Presence: [1..1]

Definition: Standard code to specify the method used to compute accruing interest of a financial instrument.

Datatype: "InterestComputationMethod1Code" on page 542

CodeName	Name	Definition
A001	IC30360ISDAor30360AmericanBasicRule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). This is the most commonly used 30/360 method for US straight and convertible bonds.
A002	IC30365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th).
A003	IC30Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.
A004	Actual360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A005	Actual365Fixed	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
A006	ActualActualICMA	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, that is, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular

CodeName	Name	Definition
		(first or last coupon), it is extended or split into quasi-interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi-interest period and the intermediate results are summed up.
A007	IC30E360orEuroBondBasismodel1	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be the 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.
A008	ActualActualISDA	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall (falling on a normal year, year) divided by 365, added to the actual number of days of the interest period that fall (falling on a leap year, year) divided by 366.
A009	Actual365LorActuActubasisRule	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	ActualActualAFB	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year subperiods counting backwards from the end of the coupon period (a year backwards from 28 Feb being 29 Feb, if it exists). The first of the subperiods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each subperiod and the intermediate results are summed up.
A011	IC30360ICMAor30360basicrule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This

CodeName	Name	Definition
		means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 1 January 1999.
A012	IC30E2360orEurobondbasismodel2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that the 31st is assumed to be the 30th and 28 Feb of a non-leap year is assumed to be equivalent to 29 Feb when the first day of the interest period is the 29th, or to 30 Feb when the first day of the interest period is the 30th or the 31st. The 29th day of February in a leap year is assumed to be equivalent to 30 Feb when the first day of the interest period is the 30th or the 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on 30 Feb when the end of the period is the 30th or the 31st, or two days of interest in February when the end of the period is the 29th, or three days of interest in February when it is 28 Feb of a non-leap year and the end of the period is before the 29th.
A013	IC30E3360orEurobondbasismodel3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be the 30th, even if it is the last day of the maturity coupon period.
A014	Actual365NL	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.

15.1.19.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary identification of the format of interest computation method.

Datatype: "Max35Text" on page 561

15.1.19.2 Rates3

Definition: Interest rate of the loan.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Fixed <*Fxd*>	[0..1]	Rate		486
	Floating <*Fltg*>	[0..1]	Rate		486
	BuySellBack <*BuySellBck*>	[0..1]	±		486

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Fixed Must be present
 Or    /Floating Must be present
 Or    /BuySellBack Must be present
```

15.1.19.2.1 Fixed <Fxd>

Presence: [0..1]

Definition: Details of the fixed rate.

Datatype: "PercentageRate" on page 559

15.1.19.2.2 Floating <Fltg>

Presence: [0..1]

Definition: Details about the variable rate.

Datatype: "PercentageRate" on page 559

15.1.19.2.3 BuySellBack <BuySellBck>

Presence: [0..1]

Definition: Transaction by which a counterparty buys or sells securities, commodities, or guaranteed rights relating to title to securities or commodities, agreeing, respectively, to sell or to buy back securities, commodities or such guaranteed rights of the same description at a specified price on a future date, that transaction being a buy-sell back transaction for the counterparty buying the securities, commodities or guaranteed rights, and a sell-buy back transaction for the counterparty selling them, such buy-sell back transaction or sell-buy back transaction not being governed by a repurchase agreement or by a reverse-repurchase agreement.

BuySellBack <BuySellBck> contains one of the following elements (see "SecuritiesTransactionPrice18Choice" on page 476 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue *<MntryVal>*	[1..1]	±		476
Or	Percentage *<Pctg>*	[1..1]	Rate		477
Or	Decimal *<Dcml>*	[1..1]	Rate		477
Or}	BasisPoints *<BsisPts>*	[1..1]	Quantity		477

15.1.19.3 InterestRate27Choice

Definition: Choice between a fixed rate and a floating rate.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Fixed *<Fxd>*	[1..1]	±	C10	487
Or}	Floating *<Fltg>*	[1..1]	±	C11	487

15.1.19.3.1 Fixed <Fxd>

Presence: [1..1]

Definition: Details of the fixed rate.

Impacted by: C10 "OneElementPresentRule"

Fixed <Fxd> contains the following elements (see "FixedRate11" on page 489 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Rate *<Rate>*	[0..1]	Rate		490
	DayCountBasis *<DayCntBsis>*	[0..1]	±		490

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Rate Must be present
 Or    /DayCountBasis Must be present
```

15.1.19.3.2 Floating <Fltg>

Presence: [1..1]

Definition: Details about the variable rate.

Impacted by: C11 "OneElementPresentRule"

Floating <Fltg> contains the following elements (see "FloatingInterestRate22" on page 435 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReferenceRate <*RefRate*>	[0..1]	±		436
	Term <*Term*>	[0..1]	±		436
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		437
	ResetFrequency <*RstFrqcy*>	[0..1]	±		437
	Spread <*Sprd*>	[0..1]	±		437
	RateAdjustment <*RateAdjstmnt*>	[0..*]	±		438
	DayCountBasis <*DayCntBsis*>	[0..1]	±		438

Constraints

- **OneElementPresentRule**

  Following Must be True

  /ReferenceRate Must be present

  Or /Term Must be present

  Or /PaymentFrequency Must be present

  Or /ResetFrequency Must be present

  Or /Spread Must be present

  Or /RateAdjustment Must be present

  Or /DayCountBasis Must be present

15.1.19.4 InterestRate6

Definition: Information on interest rates related to the transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	±		488
	InterestRate <*IntrstRate*>	[1..1]	±		489

15.1.19.4.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of the transaction.

Amount <Amt> contains the following elements (see "AmountAndDirection53" on page 121 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C3	121
	Sign <*Sgn*>	[0..1]	Indicator		121

15.1.19.4.2 InterestRate <IntrstRate>

Presence: [1..1]

Definition: Information on interest rates related to the transaction.

InterestRate <IntrstRate> contains one of the following elements (see "InterestRate27Choice" on page 487 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Fixed <*Fxd*>	[1..1]	±	C10	487
Or}	Floating <*Fltg*>	[1..1]	±	C11	487

15.1.19.5 RateAdjustment1

Definition: Specifies the rate adjustments as determined by the rate schedule.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Rate <*Rate*>	[1..1]	Rate		489
	AdjustmentDate <*AdjstmntDt*>	[1..1]	Date		489

15.1.19.5.1 Rate <Rate>

Presence: [1..1]

Definition: Specifies the rate as determined by the rate schedule.

Datatype: "PercentageRate" on page 559

15.1.19.5.2 AdjustmentDate <AdjstmntDt>

Presence: [1..1]

Definition: Specifies date as of which the rate is effective.

Datatype: "ISODate" on page 555

15.1.19.6 FixedRate11

Definition: Specifies the details of the fixed rate.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Rate <*Rate*>	[0..1]	Rate		490
	DayCountBasis <*DayCntBsis*>	[0..1]	±		490

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Rate Must be present
 Or    /DayCountBasis Must be present
```

15.1.19.6.1 Rate <Rate>

Presence: [0..1]

Definition: Annualised interest rate on the principal amount of the repurchase transaction in accordance with the day count convention.

Datatype: "PercentageRate" on page 559

15.1.19.6.2 DayCountBasis <DayCntBsis>

Presence: [0..1]

Definition: Method for calculating the accrued interest on the principal amount for a fixed rate.

DayCountBasis <DayCntBsis> contains one of the following elements (see "InterestComputationMethodFormat6Choice" on page 482 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		482
Or}	Proprietary <*Prtry*>	[1..1]	Text		485

15.1.19.7 BenchmarkCurveName10Choice

Definition: Choice of format for benchmark curve name.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Index <*Indx*>	[1..1]	CodeSet		490
Or}	Name <*Nm*>	[1..1]	Text		492

15.1.19.7.1 Index <Indx>

Presence: [1..1]

Definition: Index name where the underlying is an index.

Datatype: "BenchmarkCurveName3Code" on page 536

CodeName	Name	Definition
ESTR	ESTER	Euro Short Term Rate
BBSW	BBSW	Australian Financial Markets Association (AFMA) Bank-Bill Reference Rate (BBSW).
BUBO	BUBOR	Budapest Interbank Offered Rate.
CDOR	CDOR	Canadian Dollar Offered Rate.

CodeName	Name	Definition
CIBO	CIBOR	Copenhagen Interbank Offered Rate.
EONA	EONIA	Euro OverNight Index Average rate.
EONS	EONIASwaps	Euro OverNight Index Average swap rate.
EURI	Euribor	Euro Interbank Offer Rate is the rate at which Euro inter-bank term deposits within the Euro zone are offered by one prime bank to another prime bank.
EUUS	EURODOLLAR	Rate for the eurodollars, time deposits denominated in U.S. dollars at banks outside the United States, and thus are not under the jurisdiction of the Federal Reserve.
EUCH	EuroSwiss	Swiss Franc LIBOR rate.
FUSW	FutureSWAP	Portion of a synthetic curve that is composed of Eurodollar or Treasury or similar Futures and Swap rates. The term usually begins at 3 months to 2 years for the futures strip component with the Swaps filling in the points to 10 years and beyond.
GCFR	GCFRepo	GCF Repo Index, the Depository Trust & Clearing Corporation (DTCC) general collateral finance repurchase agreements index.
ISDA	ISDAFIX	Worldwide common reference rate value for fixed interest rate swap rates, as defined by the International Swaps and Derivatives Association (ISDA).
JIBA	JIBAR	Johannesburg Interbank Agreed Rate.
LIBI	LIBID	Rate at which major international banks are willing to take deposits from one another, is normally 1/8 percent below LIBOR. London InterBank Bid Rate, the rate bid by banks on Eurocurrency deposits; the international rate that banks lend to other banks.
LIBO	LIBOR	London Interbank Offered Rate, the interest rate that major international banks in London charge each other for borrowing.
MOSP	MOSPRIM	Moscow Prime Offered Rate.
MAAA	MuniAAA	Benchmark curve used for municipals based on the best credit rating for municipal market debt.
NIBO	NIBOR	Norwegian Interbank Offered Rate.
PFAN	Pfandbriefe	Pfandbriefe security is a collateralised bullet bond backed by either mortgage loans or loans to the public sector.

CodeName	Name	Definition
		Pfandbriefe differ from traditional asset-backed securities in significant ways. The most important difference is that Pfandbriefe carry no pre-payment risk since they remain on the balance sheet of the issuing institution. Therefore, their spreads over sovereign bonds are attributable to liquidity and credit quality alone. New indices have been created and existing indices have been modified in response to the growing importance of the Pfandbriefe market. The Deutsche Borse has three synthetic indices called REX, JEX, and PEX. The Pfandbriefe curve is used as a reference for credit as well as mortgage market.
PRBO	PRIBOR	Czech Fixing of Interest Rates on Interbank Deposits.
STBO	STIBOR	Stockholm Interbank Offered Rate.
SWAP	SWAP	In curve construction, Swap is the long portion of the curve constituting about 3 years to 30 years term. The exchange of one security, currency or interest rate for another to change the maturity (bonds), or quality of issues (stocks or bonds), or because investment objectives have changed.
TLBO	TELBOR	Tel Aviv Interbank Offered Rate.
TIBO	TIBOR	Tokyo Interbank Offered Rate.
TREA	Treasury	Treasury benchmark that comes in three types: the yield curve, the par curve, and the spot curve. All curves also have a constituent time series.
WIBO	WIBOR	Warsaw Interbank Offered Rate.
SOFR	SOFR	Secured Overnight Financing Rate.
SONA	SONIA	Sterling Over Night Index Average.

15.1.19.7.2 Name <Nm>

Presence: [1..1]

Definition: Provides the name that should be used where no ISIN or standardised name of the index exists, including its term.

Datatype: "Max350Text" on page 561

15.1.19.8 InterestRateContractTerm2

Definition: Describes how interest rates are reported.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Unit <*Unit*>	[1..1]	CodeSet		493
	Value <*Val*>	[1..1]	Quantity	C5	493

15.1.19.8.1 Unit <Unit>

Presence: [1..1]

Definition: Unit for the rate basis.

Datatype: "RateBasis1Code" on page 547

CodeName	Name	Definition
DAYS	Days	Rate is reported in days.
MNTH	Months	Rate is reported in months.
WEEK	Weeks	Rate is reported in weeks.
YEAR	Years	Rate is reported in years.

15.1.19.8.2 Value <Val>

Presence: [1..1]

Definition: Value of the contract term in number of units.

Impacted by: C5 "NumberRule"

Datatype: "Max3Number" on page 558

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

15.1.20 Securities Identification

15.1.20.1 SecurityIdentification26Choice

Definition: Specifies the identification of a financial instrument.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	IdentifierSet		493
Or}	NotAvailable <*NotAvlbl*>	[1..1]	CodeSet		494

15.1.20.1.1 Identification <Id>

Presence: [1..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 556

15.1.20.1.2 NotAvailable <NotAvlbl>

Presence: [1..1]

Definition: Default value, when not identification is available.

Datatype: "NotAvailable1Code" on page 546

CodeName	Name	Definition
NTAV	NotAvailable	Not available (N/A).

15.1.21 Security

15.1.21.1 Security52

Definition: Data specific to securities being subject to the transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	IdentifierSet		495
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		495
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]	±		495
	UnitPrice <*UnitPric*>	[0..1]	±		495
	MarketValue <*MktVal*>	[0..1]	±		496
	Quality <*Qlty*>	[0..1]	CodeSet		496
	Maturity <*Mtrty*>	[0..1]	Date		496
	Issuer <*Issr*>	[0..1]	±		497
	Type <*Tp*>	[0..*]	±		497
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	Indicator		497
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		497
	AvailableForCollateralReuse <*AvlblForCollReuse*>	[0..1]	Indicator		497

Constraints

- **OneElementPresentRule**

  Following Must be True

  /Identification Must be present

  Or /ClassificationType Must be present

  Or /QuantityOrNominalValue Must be present

Or /UnitPrice Must be present

Or /MarketValue Must be present

Or /Quality Must be present

Or /Maturity Must be present

Or /Issuer Must be present

Or /Type Must be present

Or /ExclusiveArrangement Must be present

Or /HaircutOrMargin Must be present

Or /AvailableForCollateralReuse Must be present

15.1.21.1.1 Identification <Id>

Presence: [0..1]

Definition: Identifier of the security subject of the transaction.

Datatype: "ISINOct2015Identifier" on page 556

15.1.21.1.2 ClassificationType <ClssfctnTp>

Presence: [0..1]

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

Datatype: "CFIOct2015Identifier" on page 556

15.1.21.1.3 QuantityOrNominalValue <QtyOrNmnlVal>

Presence: [0..1]

Definition: Quantity or nominal amount of the security or commodity subject of the transaction.

QuantityOrNominalValue <QtyOrNmnlVal> contains one of the following elements (see "QuantityNominalValue2Choice" on page 478 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Quantity <*Qty*>	[1..1]	Quantity		478
Or}	NominalValue <*NmnlVal*>	[1..1]	±		478

15.1.21.1.4 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of collateral component, including accrued interest for interest-bearing securities, used to value the security.

UnitPrice <UnitPric> contains one of the following elements (see "SecuritiesTransactionPrice19Choice" on page 474 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		475
Or	Unit <*Unit*>	[1..1]	Quantity		475
Or	Percentage <*Pctg*>	[1..1]	Rate		475
Or	Yield <*Yld*>	[1..1]	Rate		475
Or	Decimal <*Dcml*>	[1..1]	Rate		475
Or	PendingPrice <*PdgPric*>	[1..1]	CodeSet		476
Or}	Other <*Othr*>	[1..1]	±	C13	476

15.1.21.1.5 MarketValue <MktVal>

Presence: [0..1]

Definition: Market value of asset or collateral component.

MarketValue <MktVal> contains the following elements (see "AmountAndDirection53" on page 121 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C3	121
	Sign <*Sgn*>	[0..1]	Indicator		121

15.1.21.1.6 Quality <Qlty>

Presence: [0..1]

Definition: Code that classifies the risk of the security.

Datatype: "CollateralQualityType1Code" on page 538

CodeName	Name	Definition
INVG	InvestmentGrade	Security that is classified as investment grade according to external ratings.
NIVG	NonInvestmentGrade	Security with a rating different than investment grade.
NOTR	NotRated	Security without a rating assigned.
NOAP	NonApplicable	Collateral quality type is not applicable.

15.1.21.1.7 Maturity <Mtrty>

Presence: [0..1]

Definition: Maturity date of the security.

Datatype: "ISODate" on page 555

15.1.21.1.8 Issuer <Issr>

Presence: [0..1]

Definition: Data on the securities issuer.

Issuer <Issr> contains the following elements (see "SecurityIssuer4" on page 438 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	±		438
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	438

15.1.21.1.9 Type <Tp>

Presence: [0..*]

Definition: Classification of the type of the security.

Type <Tp> contains one of the following elements (see "SecuritiesLendingType3Choice" on page 434 for details)

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

15.1.21.1.10 ExclusiveArrangement <ExclsvArrgmnt>

Presence: [0..1]

Definition: Indication whether the borrower has exclusive access to borrow from the lender's securities portfolio.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 557):

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

15.1.21.1.11 HaircutOrMargin <HrcutOrMrgn>

Presence: [0..1]

Definition: Collateral haircut, a risk control measure applied to underlying collateral whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

In the case of margin lending, collateral haircut or margin requirement, a risk control measure applied to the entire collateral portfolio whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

Only actual values, as opposed to estimated or default values are to be reported for this attribute.

Datatype: "PercentageRate" on page 559

15.1.21.1.12 AvailableForCollateralReuse <AvlblForCollReuse>

Presence: [0..1]

Definition: Indication whether the collateral taker can reuse the securities provided as a collateral.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 557):

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

15.1.21.2 Security49

Definition: Data specific to securities being subject to the transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	IdentifierSet		498
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		498
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]	±		498
	UnitPrice <*UnitPric*>	[0..1]	±		499
	MarketValue <*MktVal*>	[0..1]	±		499
	Quality <*Qlty*>	[0..1]	CodeSet		499
	Maturity <*Mtrty*>	[0..1]	Date		500
	Issuer <*Issr*>	[0..1]	±		500
	Type <*Tp*>	[0..*]	±		500
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	Indicator		500

15.1.21.2.1 Identification <Id>

Presence: [0..1]

Definition: Identifier of the security subject of the transaction.

Datatype: "ISINOct2015Identifier" on page 556

15.1.21.2.2 ClassificationType <ClssfctnTp>

Presence: [0..1]

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

Datatype: "CFIOct2015Identifier" on page 556

15.1.21.2.3 QuantityOrNominalValue <QtyOrNmnlVal>

Presence: [0..1]

Definition: Quantity or nominal amount of the security or commodity subject of the transaction.

QuantityOrNominalValue <QtyOrNmnlVal> contains one of the following elements (see "QuantityNominalValue2Choice" on page 478 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Quantity *<Qty>*	[1..1]	Quantity		478
Or}	NominalValue *<NmnlVal>*	[1..1]	±		478

15.1.21.2.4 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of collateral component, including accrued interest for interest-bearing securities, used to value the security.

UnitPrice <UnitPric> contains one of the following elements (see "SecuritiesTransactionPrice19Choice" on page 474 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue *<MntryVal>*	[1..1]	±		475
Or	Unit *<Unit>*	[1..1]	Quantity		475
Or	Percentage *<Pctg>*	[1..1]	Rate		475
Or	Yield *<Yld>*	[1..1]	Rate		475
Or	Decimal *<Dcml>*	[1..1]	Rate		475
Or	PendingPrice *<PdgPric>*	[1..1]	CodeSet		476
Or}	Other *<Othr>*	[1..1]	±	C13	476

15.1.21.2.5 MarketValue <MktVal>

Presence: [0..1]

Definition: Market value of asset or collateral component.

MarketValue <MktVal> contains the following elements (see "AmountAndDirection53" on page 121 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C3	121
	Sign *<Sgn>*	[0..1]	Indicator		121

15.1.21.2.6 Quality <Qlty>

Presence: [0..1]

Definition: Code that classifies the risk of the security.

Datatype: "CollateralQualityType1Code" on page 538

CodeName	Name	Definition
INVG	InvestmentGrade	Security that is classified as investment grade according to external ratings.
NIVG	NonInvestmentGrade	Security with a rating different than investment grade.
NOTR	NotRated	Security without a rating assigned.
NOAP	NonApplicable	Collateral quality type is not applicable.

15.1.21.2.7 Maturity <Mtrty>

Presence: [0..1]

Definition: Maturity date of the security.

Datatype: "ISODate" on page 555

15.1.21.2.8 Issuer <Issr>

Presence: [0..1]

Definition: Data on the securities issuer.

Issuer <Issr> contains the following elements (see "SecurityIssuer4" on page 438 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	±		438
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	438

15.1.21.2.9 Type <Tp>

Presence: [0..*]

Definition: Classification of the type of the security.

Type <Tp> contains one of the following elements (see "SecuritiesLendingType3Choice" on page 434 for details)

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

15.1.21.2.10 ExclusiveArrangement <ExclsvArrgmnt>

Presence: [0..1]

Definition: Indication whether the borrower has exclusive access to borrow from the lender's securities portfolio.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 557):

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

15.1.21.3 Security48

Definition: Data specific to securities being subject to the transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	±	C33	502
	ClassificationType <*ClssfctnTp*>	[0..1]	±	C34	502
	Quantity <*Qty*>	[0..1]	±	C30	503
	NominalValue <*NmnlVal*>	[0..1]	±	C35	503
	Quality <*Qlty*>	[0..1]	±	C36	503
	Maturity <*Mtrty*>	[0..1]	±	C14	504
	IssuerIdentification <*IssrId*>	[0..1]	±	C9	504
	IssuerCountry <*IssrCtry*>	[0..1]	±	C37	505
	Type <*Tp*>	[0..*]	±	C38	505
	UnitPrice <*UnitPric*>	[0..1]	±	C39	506
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	±	C22	506
	MarketValue <*MktVal*>	[0..1]	±	C35	507
	AvailableForCollateralReuse <*AvlblForCollReuse*>	[0..1]	±	C22	507
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	±	C25	507

Constraints

- **OneElementPresentRule**

  Following Must be True

  /Identification Must be present

  Or /ClassificationType Must be present

  Or /Quantity Must be present

  Or /NominalValue Must be present

  Or /Quality Must be present

  Or /Maturity Must be present

  Or /IssuerIdentification Must be present

  Or /IssuerCountry Must be present

  Or /Type Must be present

  Or /UnitPrice Must be present

Or /ExclusiveArrangement Must be present

Or /MarketValue Must be present

Or /AvailableForCollateralReuse Must be present

Or /HaircutOrMargin Must be present

15.1.21.3.1 Identification <Id>

Presence: [0..1]

Definition: Specifies whether the values defined as ISIN (International Securities Identification Number-ISO 6166) identifier are matching or not.

Impacted by: C33 "OneElementPresentRule"

Identification <Id> contains the following elements (see "CompareISINIdentifier4" on page 383 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	IdentifierSet		383
	Value2 <*Val2*>	[0..1]	IdentifierSet		383

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.21.3.2 ClassificationType <ClssfctnTp>

Presence: [0..1]

Definition: Specifies whether the values defined as CFI (Classification of Financial Instruments-ISO 10962) identifier are matching or not.

Impacted by: C34 "OneElementPresentRule"

ClassificationType <ClssfctnTp> contains the following elements (see "CompareCFIIdentifier3" on page 396 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	IdentifierSet		396
	Value2 <*Val2*>	[0..1]	IdentifierSet		396

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.21.3.3 Quantity <Qty>

Presence: [0..1]

Definition: Specifies whether the values defined as decimal number are matching or not.

Impacted by: C30 "OneElementPresentRule"

Quantity <Qty> contains the following elements (see "CompareDecimalNumber3" on page 390 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	Quantity		391
	Value2 *<Val2>*	[0..1]	Quantity		391

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.21.3.4 NominalValue <NmnlVal>

Presence: [0..1]

Definition: Specifies whether the values defined as active or historic currency and amount are matching or not.

Impacted by: C35 "OneElementPresentRule"

NominalValue <NmnlVal> contains the following elements (see "CompareAmountAndDirection2" on page 346 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	±		347
	Value2 *<Val2>*	[0..1]	±		347

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.21.3.5 Quality <Qlty>

Presence: [0..1]

Definition: Specifies whether the values defined as collateral quality type code are matching or not.

Impacted by: C36 "OneElementPresentRule"

Quality <Qlty> contains the following elements (see "CompareCollateralQualityType3" on page 394 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		394
	Value2 <*Val2*>	[0..1]	CodeSet		395

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.21.3.6 Maturity <Mtrty>

Presence: [0..1]

Definition: Specifies whether the values defined as ISO date are matching or not.

Impacted by: C14 "OneElementPresentRule"

Maturity <Mtrty> contains the following elements (see "CompareDate3" on page 398 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Date		399
	Value2 <*Val2*>	[0..1]	Date		399

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.21.3.7 IssuerIdentification <IssrId>

Presence: [0..1]

Definition: Specifies whether the values defined as LEI identifier are matching or not.

Impacted by: C9 "OneElementPresentRule"

IssuerIdentification <IssrId> contains the following elements (see "CompareOrganisationIdentification6" on page 430 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	±		431
	Value2 *<Val2>*	[0..1]	±		431

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.21.3.8 IssuerCountry <IssrCtry>

Presence: [0..1]

Definition: Specifies whether the values defined as country code are matching or not.

Impacted by: C37 "OneElementPresentRule"

IssuerCountry <IssrCtry> contains the following elements (see "CompareCountryCode3" on page 392 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	CodeSet	C3	392
	Value2 *<Val2>*	[0..1]	CodeSet	C3	392

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.21.3.9 Type <Tp>

Presence: [0..*]

Definition: Specifies whether the values defined as securities lending type are matching or not.

Impacted by: C38 "OneElementPresentRule"

Type <Tp> contains the following elements (see "CompareSecuritiesLendingType3" on page 377 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	±		378
	Value2 *<Val2>*	[0..1]	±		378

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.21.3.10 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Specifies whether the the unit prices are matching or not.

Impacted by: C39 "OneElementPresentRule"

UnitPrice <UnitPric> contains the following elements (see "CompareUnitPrice6" on page 366 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	±		366
	Value2 *<Val2>*	[0..1]	±		367

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.21.3.11 ExclusiveArrangement <ExclsvArrgmnt>

Presence: [0..1]

Definition: Specifies whether the values defined as true/false indicator are matching or not.

Impacted by: C22 "OneElementPresentRule"

ExclusiveArrangement <ExclsvArrgmnt> contains the following elements (see "CompareTrueFalseIndicator3" on page 375 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	Indicator		375
	Value2 *<Val2>*	[0..1]	Indicator		375

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.21.3.12 MarketValue <MktVal>

Presence: [0..1]

Definition: Specifies whether the values defined as active or historic currency and amount are matching or not.

Impacted by: C35 "OneElementPresentRule"

MarketValue <MktVal> contains the following elements (see "CompareAmountAndDirection2" on page 346 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		347
	Value2 <*Val2*>	[0..1]	±		347

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.21.3.13 AvailableForCollateralReuse <AvlblForCollReuse>

Presence: [0..1]

Definition: Specifies whether the values defined as true/false indicator are matching or not.

Impacted by: C22 "OneElementPresentRule"

AvailableForCollateralReuse <AvlblForCollReuse> contains the following elements (see "CompareTrueFalseIndicator3" on page 375 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Indicator		375
	Value2 <*Val2*>	[0..1]	Indicator		375

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.21.3.14 HaircutOrMargin <HrcutOrMrgn>

Presence: [0..1]

Definition: Collateral haircut, a risk control measure applied to underlying collateral whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

In the case of margin lending, collateral haircut or margin requirement, a risk control measure applied to the entire collateral portfolio whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

Only actual values, as opposed to estimated or default values are to be reported for this attribute.

Impacted by: C25 "OneElementPresentRule"

HaircutOrMargin <HrcutOrMrgn> contains the following elements (see "ComparePercentageRate3" on page 380 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Rate		380
	Value2 <*Val2*>	[0..1]	Rate		380

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

15.1.21.4 Security55

Definition: Data specific to securities being subject to the transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	IdentifierSet		509
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		509
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]	±		509
	UnitPrice <*UnitPric*>	[0..1]	±		510
	MarketValue <*MktVal*>	[0..1]	±		510
	Quality <*Qlty*>	[0..1]	CodeSet		510
	Maturity <*Mtrty*>	[0..1]	Date		511
	Issuer <*Issr*>	[0..1]	±		511
	Type <*Tp*>	[0..*]	±		511
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	Indicator		511
	AvailableForCollateralReuse <*AvlblForCollReuse*>	[0..1]	Indicator		512
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		512

Constraints

- **OneElementPresentRule**

  Following Must be True

  /Identification Must be present

  Or /ClassificationType Must be present

  Or /QuantityOrNominalValue Must be present

  Or /UnitPrice Must be present

  Or /MarketValue Must be present

  Or /Quality Must be present

  Or /Maturity Must be present

  Or /Issuer Must be present

  Or /Type Must be present

  Or /ExclusiveArrangement Must be present

  Or /AvailableForCollateralReuse Must be present

  Or /HaircutOrMargin Must be present

15.1.21.4.1 Identification <Id>

Presence: [0..1]

Definition: Identifier of the security subject of the transaction.

Datatype: "ISINOct2015Identifier" on page 556

15.1.21.4.2 ClassificationType <ClssfctnTp>

Presence: [0..1]

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

Datatype: "CFIOct2015Identifier" on page 556

15.1.21.4.3 QuantityOrNominalValue <QtyOrNmnlVal>

Presence: [0..1]

Definition: Quantity or nominal amount of the security or commodity subject of the transaction.

QuantityOrNominalValue <QtyOrNmnlVal> contains one of the following elements (see "QuantityNominalValue2Choice" on page 478 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Quantity *<Qty>*	[1..1]	Quantity		478
Or}	NominalValue *<NmnlVal>*	[1..1]	±		478

15.1.21.4.4 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of collateral component, including accrued interest for interest-bearing securities, used to value the security.

UnitPrice <UnitPric> contains one of the following elements (see "SecuritiesTransactionPrice19Choice" on page 474 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue *<MntryVal>*	[1..1]	±		475
Or	Unit *<Unit>*	[1..1]	Quantity		475
Or	Percentage *<Pctg>*	[1..1]	Rate		475
Or	Yield *<Yld>*	[1..1]	Rate		475
Or	Decimal *<Dcml>*	[1..1]	Rate		475
Or	PendingPrice *<PdgPric>*	[1..1]	CodeSet		476
Or}	Other *<Othr>*	[1..1]	±	C13	476

15.1.21.4.5 MarketValue <MktVal>

Presence: [0..1]

Definition: Market value of asset or collateral component.

MarketValue <MktVal> contains the following elements (see "AmountAndDirection53" on page 121 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C3	121
	Sign *<Sgn>*	[0..1]	Indicator		121

15.1.21.4.6 Quality <Qlty>

Presence: [0..1]

Definition: Code that classifies the risk of the security.

Datatype: "CollateralQualityType1Code" on page 538

CodeName	Name	Definition
INVG	InvestmentGrade	Security that is classified as investment grade according to external ratings.
NIVG	NonInvestmentGrade	Security with a rating different than investment grade.
NOTR	NotRated	Security without a rating assigned.
NOAP	NonApplicable	Collateral quality type is not applicable.

15.1.21.4.7 Maturity <Mtrty>

Presence: [0..1]

Definition: Maturity date of the security.

Datatype: "ISODate" on page 555

15.1.21.4.8 Issuer <Issr>

Presence: [0..1]

Definition: Data on the securities issuer.

Issuer <Issr> contains the following elements (see "SecurityIssuer4" on page 438 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	±		438
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	438

15.1.21.4.9 Type <Tp>

Presence: [0..*]

Definition: Classification of the type of the security.

Type <Tp> contains one of the following elements (see "SecuritiesLendingType3Choice" on page 434 for details)

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

15.1.21.4.10 ExclusiveArrangement <ExclsvArrgmnt>

Presence: [0..1]

Definition: Indication whether the borrower has exclusive access to borrow from the lender's securities portfolio.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 557):

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

15.1.21.4.11 AvailableForCollateralReuse <AvlblForCollReuse>

Presence: [0..1]

Definition: Indication whether the collateral taker can reuse the securities provided as a collateral.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 557):

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

15.1.21.4.12 HaircutOrMargin <HrcutOrMrgn>

Presence: [0..1]

Definition: Collateral haircut, a risk control measure applied to underlying collateral whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

In the case of margin lending, collateral haircut or margin requirement, a risk control measure applied to the entire collateral portfolio whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

Only actual values, as opposed to estimated or default values are to be reported for this attribute.

Datatype: "PercentageRate" on page 559

15.1.21.5 Security51

Definition: Data specific to securities being subject to the transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	IdentifierSet		513
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		513
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]	±		513
	UnitPrice <*UnitPric*>	[0..1]	±		513
	MarketValue <*MktVal*>	[0..1]	±		514
	Quality <*Qlty*>	[0..1]	CodeSet		514
	Maturity <*Mtrty*>	[0..1]	Date		514
	Issuer <*Issr*>	[0..1]	±		515
	Type <*Tp*>	[0..*]	±		515
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	Indicator		515
	AvailableForCollateralReuse <*AvlblForCollReuse*>	[0..1]	Indicator		515

Constraints

- **OneElementPresentRule**

  Following Must be True

/Identification Must be present

Or /ClassificationType Must be present

Or /QuantityOrNominalValue Must be present

Or /UnitPrice Must be present

Or /MarketValue Must be present

Or /Quality Must be present

Or /Maturity Must be present

Or /Issuer Must be present

Or /Type Must be present

Or /ExclusiveArrangement Must be present

Or /AvailableForCollateralReuse Must be present

15.1.21.5.1 Identification <Id>

Presence: [0..1]

Definition: Identifier of the security subject of the transaction.

Datatype: "ISINOct2015Identifier" on page 556

15.1.21.5.2 ClassificationType <ClssfctnTp>

Presence: [0..1]

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

Datatype: "CFIOct2015Identifier" on page 556

15.1.21.5.3 QuantityOrNominalValue <QtyOrNmnlVal>

Presence: [0..1]

Definition: Quantity or nominal amount of the security or commodity subject of the transaction.

QuantityOrNominalValue <QtyOrNmnlVal> contains one of the following elements (see "QuantityNominalValue2Choice" on page 478 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Quantity <*Qty*>	[1..1]	Quantity		478
Or}	NominalValue <*NmnlVal*>	[1..1]	±		478

15.1.21.5.4 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of collateral component, including accrued interest for interest-bearing securities, used to value the security.

UnitPrice <UnitPric> contains one of the following elements (see "SecuritiesTransactionPrice19Choice" on page 474 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue *<MntryVal>*	[1..1]	±		475
Or	Unit *<Unit>*	[1..1]	Quantity		475
Or	Percentage *<Pctg>*	[1..1]	Rate		475
Or	Yield *<Yld>*	[1..1]	Rate		475
Or	Decimal *<Dcml>*	[1..1]	Rate		475
Or	PendingPrice *<PdgPric>*	[1..1]	CodeSet		476
Or}	Other *<Othr>*	[1..1]	±	C13	476

15.1.21.5.5 MarketValue <MktVal>

Presence: [0..1]

Definition: Market value of asset or collateral component.

MarketValue <MktVal> contains the following elements (see "AmountAndDirection53" on page 121 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C3	121
	Sign *<Sgn>*	[0..1]	Indicator		121

15.1.21.5.6 Quality <Qlty>

Presence: [0..1]

Definition: Code that classifies the risk of the security.

Datatype: "CollateralQualityType1Code" on page 538

CodeName	Name	Definition
INVG	InvestmentGrade	Security that is classified as investment grade according to external ratings.
NIVG	NonInvestmentGrade	Security with a rating different than investment grade.
NOTR	NotRated	Security without a rating assigned.
NOAP	NonApplicable	Collateral quality type is not applicable.

15.1.21.5.7 Maturity <Mtrty>

Presence: [0..1]

Definition: Maturity date of the security.

Datatype: "ISODate" on page 555

15.1.21.5.8 Issuer <Issr>

Presence: [0..1]

Definition: Data on the securities issuer.

Issuer <Issr> contains the following elements (see "SecurityIssuer4" on page 438 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	±		438
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	438

15.1.21.5.9 Type <Tp>

Presence: [0..*]

Definition: Classification of the type of the security.

Type <Tp> contains one of the following elements (see "SecuritiesLendingType3Choice" on page 434 for details)

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

15.1.21.5.10 ExclusiveArrangement <ExclsvArrgmnt>

Presence: [0..1]

Definition: Indication whether the borrower has exclusive access to borrow from the lender's securities portfolio.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 557):

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

15.1.21.5.11 AvailableForCollateralReuse <AvlblForCollReuse>

Presence: [0..1]

Definition: Indication whether the collateral taker can reuse the securities provided as a collateral.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 557):

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

15.1.21.6 SecurityReuseData1

Definition: Provides the details of the security pledged as collateral.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[1..1]	IdentifierSet		516
	ReuseValue <*ReuseVal*>	[1..1]	±		516

15.1.21.6.1 ISIN <ISIN>

Presence: [1..1]

Definition: Identifier of the security used as collateral.

Datatype: "ISINOct2015Identifier" on page 556

15.1.21.6.2 ReuseValue <ReuseVal>

Presence: [1..1]

Definition: Indication whether reused value is actual or estimated.

ReuseValue <ReuseVal> contains one of the following elements (see "ReuseValue1Choice" on page 433 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Actual <*Actl*>	[1..1]	Amount	C1, C3	433
Or}	Estimated <*Estmtd*>	[1..1]	Amount	C1, C3	433

15.1.22 Status

15.1.22.1 RejectionReason45

Definition: Provides reasons of rejecting transactions.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	MessageReportIdentification <*MsgRptId*>	[1..1]	Text		516
	Status <*Sts*>	[1..1]	CodeSet		516
	DetailedValidationRule <*DtldVldtnRule*>	[0..1]	±		517

15.1.22.1.1 MessageReportIdentification <MsgRptId>

Presence: [1..1]

Definition: Identification of the report.

Datatype: "Max140Text" on page 560

15.1.22.1.2 Status <Sts>

Presence: [1..1]

Definition: Information on status of submitted transactions.

Datatype: "ReportingMessageStatus1Code" on page 548

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

15.1.22.1.3 DetailedValidationRule <DtldVldtnRule>

Presence: [0..1]

Definition: Acceptance criteria of the transaction.

DetailedValidationRule <DtldVldtnRule> contains the following elements (see "GenericValidationRuleIdentification1" on page 447 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		447
	Description <*Desc*>	[0..1]	Text		447
	SchemeName <*SchmeNm*>	[0..1]	±		447
	Issuer <*Issr*>	[0..1]	Text		447

15.1.22.2 RejectionReason53

Definition: Provides reasons of rejecting transactions.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <*TxId*>	[1..1]	±		517
	Status <*Sts*>	[1..1]	CodeSet		518
	DetailedValidationRule <*DtldVldtnRule*>	[0..*]	±		518

15.1.22.2.1 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Identification of a transaction.

TransactionIdentification <TxId> contains one of the following elements (see "TransactionIdentification3Choice" on page 519 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Transaction <*Tx*>	[1..1]	±		519
Or	MarginReporting <*MrgnRptg*>	[1..1]	±		519
Or}	CollateralReuse <*CollReuse*>	[1..1]	±		520

15.1.22.2.2 Status <Sts>

Presence: [1..1]

Definition: Information on status of submitted transactions.

Datatype: "ReportingMessageStatus1Code" on page 548

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

15.1.22.2.3 DetailedValidationRule <DtldVldtnRule>

Presence: [0..*]

Definition: Acceptance criteria of the transaction.

DetailedValidationRule <DtldVldtnRule> contains the following elements (see "GenericValidationRuleIdentification1" on page 447 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		447
	Description *<Desc>*	[0..1]	Text		447
	SchemeName *<SchmeNm>*	[0..1]	±		447
	Issuer *<Issr>*	[0..1]	Text		447

15.1.23 Trade Regulatory Reporting

15.1.23.1 TransactionIdentification3Choice

Definition: Provides transaction type and identification information.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Transaction *<Tx>*	[1..1]	±		519
Or	MarginReporting *<MrgnRptg>*	[1..1]	±		519
Or}	CollateralReuse *<CollReuse>*	[1..1]	±		520

15.1.23.1.1 Transaction <Tx>

Presence: [1..1]

Definition: Provides identification of the securities financial transaction.

Transaction <Tx> contains the following elements (see "TradeTransactionIdentification20" on page 426 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		426
	ReportingCounterparty *<RptgCtrPty>*	[1..1]	±		426
	OtherCounterparty *<OthrCtrPty>*	[1..1]	±		426
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		427
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]	Text		427
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		427
	AgentLender *<AgtLndr>*	[0..1]	±		427
	TripartyAgent *<TrptyAgt>*	[0..1]	±		428

15.1.23.1.2 MarginReporting <MrgnRptg>

Presence: [1..1]

Definition: Provides identification of the margin reporting.

MarginReporting <MrgnRptg> contains the following elements (see "TradeTransactionIdentification16" on page 419 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		419
	ReportingCounterparty *<RptgCtrPty>*	[1..1]	±		419
	OtherCounterparty *<OthrCtrPty>*	[1..1]	±		420
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		420
	CollateralPortfolioIdentification *<CollPrtflId>*	[0..1]	Text		420

15.1.23.1.3 CollateralReuse <CollReuse>

Presence: [1..1]

Definition: Identifies the collateral reuse.

CollateralReuse <CollReuse> contains the following elements (see "TradeTransactionIdentification17" on page 410 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		410
	ReportingCounterparty *<RptgCtrPty>*	[1..1]	±		411
	ReportSubmittingEntity *<RptSubmitgNtty>*	[1..1]	±		411
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		411

15.2 Message Datatypes

15.2.1 Amount

15.2.1.1 ActiveOrHistoricCurrencyAnd20DecimalAmount

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 521

Format

minInclusive	0
totalDigits	25
fractionDigits	20

Constraints

- **ActiveOrHistoricCurrency**

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

15.2.1.2 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 521

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.

15.2.2 CodeSet

15.2.2.1 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.

15.2.2.2 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.

15.2.2.3 AnyMIC1Code

Definition: Specifies a market identification code (MIC).

Type: CodeSet

CodeName	Name	Definition
ANYM	AnyMIC	Any MIC code.

15.2.2.4 AssetClassDetailedSubProductType10Code

Definition: Further sub product code list for commodity derivative Non-Precious.

Type: CodeSet

CodeName	Name	Definition
ALUM	Aluminium	Commodity attribute of type aluminium.
ALUA	AluminiumAlloy	Commodity attribute of type aluminium alloy.
CBLT	Cobalt	Commodity attribute of type cobalt.
COPR	Copper	Commodity attribute of type copper.
IRON	IronOre	Commodity attribute of type iron ore.
MOLY	Molybdenum	Commodity attribute of type molybdenum.
NASC	NASAAC	Commodity attribute of type NASAAC (North American Special Aluminum Alloy Contract).

CodeName	Name	Definition
NICK	Nickel	Commodity attribute of type nickel.
STEL	Steel	Commodity attribute of type steel.
TINN	Tin	Commodity attribute of type tin.
ZINC	Zinc	Commodity attribute of type zinc.
OTHR	Other	Commodity attribute of other type.
LEAD	Lead	Commodity attribute of type lead.

15.2.2.5 AssetClassDetailedSubProductType11Code

Definition: Further sub product code list for commodity derivative Precious.

Type: CodeSet

CodeName	Name	Definition
GOLD	Gold	Commodity attribute of type gold.
OTHR	Other	Commodity attribute of other type.
PLDM	Palladium	Commodity attribute of type palladium.
PTNM	Platinum	Commodity attribute of type platinum.
SLVR	Silver	Commodity attribute of type silver.

15.2.2.6 AssetClassDetailedSubProductType1Code

Definition: Further sub product code list for commodity derivative Grains Oil Seeds.

Type: CodeSet

CodeName	Name	Definition
FWHT	FeedWheat	Commodity attribute of type feed wheat.
SOYB	Soybeans	Commodity attribute of type soybeans.
RPSD	Rapeseed	Commodity attribute of type rapeseed.
OTHR	Other	Commodity attribute of other type.
CORN	Maize	Commodity attribute of type maize.
RICE	Rice	Commodity attribute of type rice.

15.2.2.7 AssetClassDetailedSubProductType29Code

Definition: Further sub product code list for commodity derivative Olive Oil.

Type: CodeSet

CodeName	Name	Definition
LAMP	Lampante	Commodity attribute of type lampante.
OTHR	Other	Commodity attribute of other type.

15.2.2.8 AssetClassDetailedSubProductType2Code

Definition: Further sub product code list for commodity derivative Softs.

Type: CodeSet

CodeName	Name	Definition
ROBU	RobustaCoffee	Commodity attribute of type robusta coffee.
CCOA	Cocoa	Commodity attribute of type cocoa.
BRWN	RawSugar	Commodity attribute of type raw sugar.
WHSG	WhiteSugar	Commodity attribute of type white sugar.
OTHR	Other	Commodity attribute of other type.

15.2.2.9 AssetClassDetailedSubProductType30Code

Definition: Further sub product code list for commodity derivative Grain.

Type: CodeSet

CodeName	Name	Definition
MWHT	MillingWheat	Commodity attribute of type milled wheat.
OTHR	Other	Commodity attribute of other type.

15.2.2.10 AssetClassDetailedSubProductType31Code

Definition: Further sub product code list for commodity derivative Natural Gas.

Type: CodeSet

CodeName	Name	Definition
GASP	GasPool	Commodity attribute of type GASPOOL.
LNGG	LNG	Commodity attribute of type liquid natural gas.
NCGG	NCG	Commodity attribute of type NCG (NetConnect Germany).
TTFG	TTF	Commodity attribute of type TTF (Dutch Title Transfer Facility).
NBPG	NBP	Commodity attribute of type NBP (National Balancing Point).
OTHR	Other	Commodity attribute of other type.

15.2.2.11 AssetClassDetailedSubProductType32Code

Definition: Further sub product code list for commodity derivative Oil.

Type: CodeSet

CodeName	Name	Definition
BAKK	Bakken	Commodity attribute of type bakken.

CodeName	Name	Definition
BDSL	Biodiesel	Commodity attribute of type biodiesel.
BRNT	Brent	Commodity attribute of type Brent.
BRNX	BrentNX	Commodity attribute of type Brent NX (New Expiry).
CNDA	Canadian	Commodity attribute of type canadian.
COND	Condensate	Commodity attribute of type condensate.
DSEL	Diesel	Commodity attribute of type diesel.
DUBA	Dubai	Commodity attribute of type Dubai.
ESPO	ESPO	Commodity attribute of type ESPO (Eastern Siberia Pacific Ocean).
ETHA	Ethanol	Commodity attribute of type ethanol.
FUEL	Fuel	Commodity attribute of type fuel.
FOIL	FuelOil	Commodity attribute of type fuel oil.
GOIL	Gasoil	Commodity attribute of type gasoil.
GSLN	Gasoline	Commodity attribute of type gasoline.
HEAT	HeatingOil	Commodity attribute of type heating oil.
JTFL	JetFuel	Commodity attribute of type jet fuel.
KERO	Kerosene	Commodity attribute of type kerosene.
LLSO	LightLouisianaSweet	Commodity attribute of type light Louisiana sweet (LLS).
MARS	Mars	Commodity attribute of type mars.
NAPH	Naphta	Commodity attribute of type naptha.
NGLO	NGL	Commodity attribute of type NGL (Natural Gas Liquids).
TAPI	Tapis	Commodity attribute of type tapis.
WTIO	WTI	Commodity attribute of type WTI (West Texas Intermediate).
URAL	Urals	Commodity attribute of type urals.
OTHR	Other	Commodity attribute of other type.

15.2.2.12 AssetClassDetailedSubProductType33Code

Definition: Further sub product code list for commodity derivative Dry.

Type: CodeSet

CodeName	Name	Definition
DBCR	DryBulkCarrier	Commodity attribute of type dry bulk carrier.
OTHR	Other	Commodity attribute of other type.

15.2.2.13 AssetClassDetailedSubProductType34Code

Definition: Further sub product code list for commodity derivative Wet.

Type: CodeSet

CodeName	Name	Definition
TNKR	Tanker	Commodity attribute of type tanker.
OTHR	Other	Commodity attribute of other type.

15.2.2.14 AssetClassDetailedSubProductType5Code

Definition: Further sub product code list for commodity derivative Electricity.

Type: CodeSet

CodeName	Name	Definition
BSLD	BaseLoad	Commodity attribute of type base load.
FITR	FinancialTransmissionRights	Commodity attribute of type financial transmission rights.
PKLD	PeakLoad	Commodity attribute of type peak load.
OFFP	OffPeak	Commodity attribute of type off-peak.
OTHR	Other	Commodity attribute of other type.

15.2.2.15 AssetClassDetailedSubProductType8Code

Definition: Further sub product code list for commodity derivative Emissions.

Type: CodeSet

CodeName	Name	Definition
CERE	CER	Commodity attribute of type emissions allowance CER (Certified Emission Reduction).
ERUE	ERU	Commodity attribute of type emissions allowance ERU (European Reduction Unit).
EUAE	EUA	Commodity attribute of type emissions allowance EUA (European Union Allowance).
EUAA	EUAA	Commodity attribute of type emissions allowance EUAA (European Union Aviation Allowance).
OTHR	Other	Commodity attribute of other type.

15.2.2.16 AssetClassProductType11Code

Definition: Commodity derivative base product code list for Other C10.

Type: CodeSet

CodeName	Name	Definition
OTHC	OtherC10	Commodity of other type C10.

15.2.2.17 AssetClassProductType12Code

Definition: Commodity derivative base product code list for Inflation.

Type: CodeSet

CodeName	Name	Definition
INFL	Inflation	Commodity of type inflation.

15.2.2.18 AssetClassProductType13Code

Definition: Commodity derivative base product code list for Multi Commodity Exotic.

Type: CodeSet

CodeName	Name	Definition
MCEX	MultiCommodityExotic	Commodity of type multi commodity exotic.

15.2.2.19 AssetClassProductType14Code

Definition: Commodity derivative base product code list for Official Economic Statistics.

Type: CodeSet

CodeName	Name	Definition
OEST	OfficialEconomicStatistic	Commodity of type official economic statistic.

15.2.2.20 AssetClassProductType15Code

Definition: Commodity derivative base product code list for Other.

Type: CodeSet

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

15.2.2.21 AssetClassProductType1Code

Definition: Commodity derivative base product code list for Agricultural.

Type: CodeSet

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

15.2.2.22 AssetClassProductType2Code

Definition: Commodity derivative base product code list for Energy.

Type: CodeSet

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

15.2.2.23 AssetClassProductType3Code

Definition: Commodity derivative base product code list for Environmental.

Type: CodeSet

CodeName	Name	Definition
ENVR	Environmental	Commodity of type environmental.

15.2.2.24 AssetClassProductType4Code

Definition: Commodity derivative base product code list for Freight.

Type: CodeSet

CodeName	Name	Definition
FRGT	Freight	Commodity of type freight.

15.2.2.25 AssetClassProductType5Code

Definition: Commodity derivative base product code list for Fertilizer.

Type: CodeSet

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

15.2.2.26 AssetClassProductType6Code

Definition: Commodity derivative base product code list for Industrial Product.

Type: CodeSet

CodeName	Name	Definition
INDP	IndustrialProduct	Commodity of type industrial product.

15.2.2.27 AssetClassProductType7Code

Definition: Commodity derivative base product code list for Metal.

Type: CodeSet

CodeName	Name	Definition
METL	Metal	Commodity of type metal.

15.2.2.28 AssetClassProductType8Code

Definition: Commodity derivative base product code list for Paper.

Type: CodeSet

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

15.2.2.29 AssetClassProductType9Code

Definition: Commodity derivative base product code list for Polypropylene.

Type: CodeSet

CodeName	Name	Definition
POLY	Polypropylene	Commodity of type polypropylene.

15.2.2.30 AssetClassSubProductType10Code

Definition: Defines the sub-product of type Emission.

Type: CodeSet

CodeName	Name	Definition
EMIS	Emission	Commodity of type emission.

15.2.2.31 AssetClassSubProductType15Code

Definition: Defines the sub-product of type Non Precious Metal.

Type: CodeSet

CodeName	Name	Definition
NPRM	NonPrecious	Commodity of type non precious metals.

15.2.2.32 AssetClassSubProductType16Code

Definition: Defines the sub-product of type Precious Metal.

Type: CodeSet

CodeName	Name	Definition
PRME	Precious	Commodity of type precious metals.

15.2.2.33 AssetClassSubProductType18Code

Definition: Defines the sub-product of type Plastic.

Type: CodeSet

CodeName	Name	Definition
PLST	Plastic	Commodity of type plastic.

15.2.2.34 AssetClassSubProductType1Code

Definition: Defines the sub-product of type Grain Oil Seeds.

Type: CodeSet

CodeName	Name	Definition
GROS	GrainOilSeeds	Commodity of type grain oil seeds.

15.2.2.35 AssetClassSubProductType20Code

Definition: Defines the sub-product of type Dairy.

Type: CodeSet

CodeName	Name	Definition
DIRY	Dairy	Commodity of type dairy.

15.2.2.36 AssetClassSubProductType21Code

Definition: Defines the sub-product of type Forestry.

Type: CodeSet

CodeName	Name	Definition
FRST	Forestry	Commodity of type forestry.

15.2.2.37 AssetClassSubProductType22Code

Definition: Defines the sub-product of type Livestock.

Type: CodeSet

CodeName	Name	Definition
LSTK	Livestock	Commodity of type livestock.

15.2.2.38 AssetClassSubProductType23Code

Definition: Defines the sub-product of type Seafood.

Type: CodeSet

CodeName	Name	Definition
SEAF	Seafood	Commodity of type seafood.

15.2.2.39 AssetClassSubProductType24Code

Definition: Defines the sub-product of type Coal.

Type: CodeSet

CodeName	Name	Definition
COAL	Coal	Commodity of type coal.

15.2.2.40 AssetClassSubProductType25Code

Definition: Defines the sub-product of type Distillates.

Type: CodeSet

CodeName	Name	Definition
DIST	Distillates	Commodity of type distillates.

15.2.2.41 AssetClassSubProductType26Code

Definition: Defines the sub-product of type Inter Energy.

Type: CodeSet

CodeName	Name	Definition
INRG	InterEnergy	Commodity of type inter energy.

15.2.2.42 AssetClassSubProductType27Code

Definition: Defines the sub-product of type Light Ends.

Type: CodeSet

CodeName	Name	Definition
LGHT	LightEnds	Commodity of type light ends.

15.2.2.43 AssetClassSubProductType28Code

Definition: Defines the sub-product of type Renewable Energy.

Type: CodeSet

CodeName	Name	Definition
RNNG	RenewableEnergy	Commodity of type renewable energy.

15.2.2.44 AssetClassSubProductType29Code

Definition: Defines the sub-product of type Carbon Related.

Type: CodeSet

CodeName	Name	Definition
CRBR	CarbonRelated	Commodity of type carbon related.

15.2.2.45 AssetClassSubProductType2Code

Definition: Defines the sub-product of type Softs.

Type: CodeSet

CodeName	Name	Definition
SOFT	Softs	Commodity of type softs.

15.2.2.46 AssetClassSubProductType30Code

Definition: Defines the sub-product of type Weather.

Type: CodeSet

CodeName	Name	Definition
WTHR	Weather	Commodity of type weather.

15.2.2.47 AssetClassSubProductType31Code

Definition: Defines the sub-product of type Dry Freight.

Type: CodeSet

CodeName	Name	Definition
DRYF	Dry	Commodity of type dry freight.

15.2.2.48 AssetClassSubProductType32Code

Definition: Defines the sub-product of type Wet Freight.

Type: CodeSet

CodeName	Name	Definition
WETF	Wet	Commodity of type wet freight.

15.2.2.49 AssetClassSubProductType33Code

Definition: Defines the sub-product of type Construction.

Type: CodeSet

CodeName	Name	Definition
CSTR	Construction	Commodity of type construction.

15.2.2.50 AssetClassSubProductType34Code

Definition: Defines the sub-product of type Manufacturing.

Type: CodeSet

CodeName	Name	Definition
MFTG	Manufacturing	Commodity of type manufacturing.

15.2.2.51 AssetClassSubProductType35Code

Definition: Defines the sub-product of type Containerboard.

Type: CodeSet

CodeName	Name	Definition
CBRD	Containerboard	Commodity of type containerboard.

15.2.2.52 AssetClassSubProductType36Code

Definition: Defines the sub-product of type Newsprint.

Type: CodeSet

CodeName	Name	Definition
NSPT	Newsprint	Commodity of type newsprint.

15.2.2.53 AssetClassSubProductType37Code

Definition: Defines the sub-product of type Pulp.

Type: CodeSet

CodeName	Name	Definition
PULP	Pulp	Commodity of type pulp.

15.2.2.54 AssetClassSubProductType38Code

Definition: Defines the sub-product of type Recovered Paper.

Type: CodeSet

CodeName	Name	Definition
RCVP	RecoveredPaper	Commodity of type recovered paper.

15.2.2.55 AssetClassSubProductType39Code

Definition: Defines the sub-product of type Ammonia.

Type: CodeSet

CodeName	Name	Definition
AMMO	Ammonia	Commodity of type ammonia.

15.2.2.56 AssetClassSubProductType3Code

Definition: Defines the sub-product of type Olive Oil.

Type: CodeSet

CodeName	Name	Definition
OOLI	OliveOil	Commodity of type olive oil.

15.2.2.57 AssetClassSubProductType40Code

Definition: Defines the sub-product of type Diammonium Phosphate.

Type: CodeSet

CodeName	Name	Definition
DAPH	DiammoniumPhosphate	Commodity of type diammonium phosphate.

15.2.2.58 AssetClassSubProductType41Code

Definition: Defines the sub-product of type Potash.

Type: CodeSet

CodeName	Name	Definition
PTSH	Potash	Commodity of type potash.

15.2.2.59 AssetClassSubProductType42Code

Definition: Defines the sub-product of type Sulphur.

Type: CodeSet

CodeName	Name	Definition
SLPH	Sulphur	Commodity of type sulphur.

15.2.2.60 AssetClassSubProductType43Code

Definition: Defines the sub-product of type Urea.

Type: CodeSet

CodeName	Name	Definition
UREA	Urea	Commodity of type urea.

15.2.2.61 AssetClassSubProductType44Code

Definition: Defines the sub-product of type Urea and Ammonium Nitrate.

Type: CodeSet

CodeName	Name	Definition
UAAN	UreaAndAmmoniumNitrite	Commodity of type urea and ammonium nitrite.

15.2.2.62 AssetClassSubProductType45Code

Definition: Defines the sub-product of type Potato.

Type: CodeSet

CodeName	Name	Definition
POTA	Potato	Commodity of type potato.

15.2.2.63 AssetClassSubProductType46Code

Definition: Defines the sub-product of type Container Ship Freight.

Type: CodeSet

CodeName	Name	Definition
CSHP	ContainerShip	Commodity of type container ships.

15.2.2.64 AssetClassSubProductType47Code

Definition: Defines the sub-product types for specific asset classes.

Type: CodeSet

CodeName	Name	Definition
DLVR	Deliverable	Commodity of type deliverable.

15.2.2.65 AssetClassSubProductType48Code

Definition: Defines the sub-product types for specific asset classes.

Type: CodeSet

CodeName	Name	Definition
NDLV	NonDeliverable	Commodity of type non deliverable.

15.2.2.66 AssetClassSubProductType49Code

Definition: Defines the sub-product of type as Other.

Type: CodeSet

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

15.2.2.67 AssetClassSubProductType5Code

Definition: Defines the sub-product of type Grain.

Type: CodeSet

CodeName	Name	Definition
GRIN	Grain	Commodity of type grain.

15.2.2.68 AssetClassSubProductType6Code

Definition: Defines the sub-product of type Electricity.

Type: CodeSet

CodeName	Name	Definition
ELEC	Electricity	Commodity of type electricity.

15.2.2.69 AssetClassSubProductType7Code

Definition: Defines the sub-product of type Natural Gas.

Type: CodeSet

CodeName	Name	Definition
NGAS	NaturalGas	Commodity of type natural gas.

15.2.2.70 AssetClassSubProductType8Code

Definition: Defines the sub-product of type Oil.

Type: CodeSet

CodeName	Name	Definition
OILP	Oil	Commodity of type oil.

15.2.2.71 BenchmarkCurveName3Code

Definition: Specifies a benchmark curve name.

Type: CodeSet

CodeName	Name	Definition
ESTR	ESTER	Euro Short Term Rate
BBSW	BBSW	Australian Financial Markets Association (AFMA) Bank-Bill Reference Rate (BBSW).
BUBO	BUBOR	Budapest Interbank Offered Rate.
CDOR	CDOR	Canadian Dollar Offered Rate.
CIBO	CIBOR	Copenhagen Interbank Offered Rate.
EONA	EONIA	Euro OverNight Index Average rate.
EONS	EONIASwaps	Euro OverNight Index Average swap rate.
EURI	Euribor	Euro Interbank Offer Rate is the rate at which Euro inter-bank term deposits within the Euro zone are offered by one prime bank to another prime bank.
EUUS	EURODOLLAR	Rate for the eurodollars, time deposits denominated in U.S. dollars at banks outside the United States, and thus are not under the jurisdiction of the Federal Reserve.
EUCH	EuroSwiss	Swiss Franc LIBOR rate.
FUSW	FutureSWAP	Portion of a synthetic curve that is composed of Eurodollar or Treasury or similar Futures and Swap rates. The term usually begins at 3 months to 2 years for the futures strip component with the Swaps filling in the points to 10 years and beyond.
GCFR	GCFRepo	GCF Repo Index, the Depository Trust & Clearing Corporation (DTCC) general collateral finance repurchase agreements index.
ISDA	ISDAFIX	Worldwide common reference rate value for fixed interest rate swap rates, as defined by the International Swaps and Derivatives Association (ISDA).
JIBA	JIBAR	Johannesburg Interbank Agreed Rate.
LIBI	LIBID	Rate at which major international banks are willing to take deposits from one another, is normally 1/8 percent below LIBOR. London InterBank Bid Rate, the rate bid by banks on Eurocurrency deposits; the international rate that banks lend to other banks.

CodeName	Name	Definition
LIBO	LIBOR	London Interbank Offered Rate, the interest rate that major international banks in London charge each other for borrowing.
MOSP	MOSPRIM	Moscow Prime Offered Rate.
MAAA	MuniAAA	Benchmark curve used for municipals based on the best credit rating for municipal market debt.
NIBO	NIBOR	Norwegian Interbank Offered Rate.
PFAN	Pfandbriefe	Pfandbriefe security is a collateralised bullet bond backed by either mortgage loans or loans to the public sector. Pfandbriefe differ from traditional asset-backed securities in significant ways. The most important difference is that Pfandbriefe carry no pre-payment risk since they remain on the balance sheet of the issuing institution. Therefore, their spreads over sovereign bonds are attributable to liquidity and credit quality alone. New indices have been created and existing indices have been modified in response to the growing importance of the Pfandbriefe market. The Deutsche Borse has three synthetic indices called REX, JEX, and PEX. The Pfandbriefe curve is used as a reference for credit as well as mortgage market.
PRBO	PRIBOR	Czech Fixing of Interest Rates on Interbank Deposits.
STBO	STIBOR	Stockholm Interbank Offered Rate.
SWAP	SWAP	In curve construction, Swap is the long portion of the curve constituting about 3 years to 30 years term. The exchange of one security, currency or interest rate for another to change the maturity (bonds), or quality of issues (stocks or bonds), or because investment objectives have changed.
TLBO	TELBOR	Tel Aviv Interbank Offered Rate.
TIBO	TIBOR	Tokyo Interbank Offered Rate.
TREA	Treasury	Treasury benchmark that comes in three types: the yield curve, the par curve, and the spot curve. All curves also have a constituent time series.
WIBO	WIBOR	Warsaw Interbank Offered Rate.
SOFR	SOFR	Secured Overnight Financing Rate.
SONA	SONIA	Sterling Over Night Index Average.

15.2.2.72 CollateralDeliveryMethod1Code

Definition: Specifies whether the collateral is subject to a title transfer collateral arrangement, a securities interest collateral arrangement, or a securities interest with the right of use.

Type: CodeSet

CodeName	Name	Definition
SICA	SecuritiesInterestCollateralArrangement	Securities interest collateral arrangement.
SIUR	SecuritiesInterestWithUseRight	Securities interest with the right of use.
TTCA	TitleTransferCollateralArrangement	Title transfer collateral arrangement.

15.2.2.73 CollateralQualityType1Code

Definition: Risk classification of the security used as collateral.

Type: CodeSet

CodeName	Name	Definition
INVG	InvestmentGrade	Security that is classified as investment grade according to external ratings.
NIVG	NonInvestmentGrade	Security with a rating different than investment grade.
NOTR	NotRated	Security without a rating assigned.
NOAP	NonApplicable	Collateral quality type is not applicable.

15.2.2.74 CollateralRole1Code

Definition: Identifies whether the reporting counterparty is a collateral provider or a collateral taker.

Type: CodeSet

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

15.2.2.75 CollateralType6Code

Definition: Specifies the type of collateral.

Type: CodeSet

CodeName	Name	Definition
GBBK	BankGuarantee	Collateral type is a bank guarantee.
BOND	Bond	Collateral type is bonds.
CASH	Cash	Collateral type is cash.
COMM	Commodity	Collateral type is commodities.
INSU	Insurance	Collateral type is an insurance contract.
LCRE	LetterOfCredit	Instrument issued by a bank substituting its name and credit standing for that of its customer. A letter of credit is a written

CodeName	Name	Definition
		undertaking of the bank, issued for the account of a customer (the applicant), to honour a demand for payment, upon the beneficiary's compliance with the terms and conditions set forth in the undertaking.
OTHR	Other	Other assets that could be used as collateral.
PHYS	PhysicalEntities	Collateral type are physical entities, for example, airplanes for debt issued by the airline industry.
SECU	Securities	Collateral type is securities.
STCF	StockCertificate	Collateral type is stock certificates.

15.2.2.76 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).

15.2.2.77 ExposureType10Code

Definition: Identification of the type of the transaction.

Type: CodeSet

CodeName	Name	Definition
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
MGLD	MarginLending	Margin lending transaction.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
REPO	Repo	Relates to repurchase agreement trading.

15.2.2.78 ExternalAgreementType1Code

Definition: Name of the identification scheme, in a coded form as published in an external list.

Type: CodeSet

Format

minLength	1
maxLength	4

15.2.2.79 ExternalRatesAndTenors1Code

Definition: Specifies the external rates and tenors 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

15.2.2.80 ExternalSecuritiesLendingType1Code

Definition: Type of securities lending contract.

Type: CodeSet

Format

minLength	1
maxLength	4

15.2.2.81 ExternalValidationRuleIdentification1Code

Definition: Specifies the external validation rule identification scheme name code in the format of character string with a maximum length of 4 characters.

The list of valid codes is an external code list published separately.

External code sets can be downloaded from www.iso20022.org.

Type: CodeSet

Format

minLength	1
maxLength	4

15.2.2.82 FinancialPartySectorType2Code

Definition: Specifies the nature of the reporting counterparty business activities.

Type: CodeSet

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
CSDS	CentralSecuritiesDepository	Central securities depository.
CCPS	CentralCounterparty	Central counterparty.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
INVF	InvestmentFirm	Investment firm.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITSManagementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.

15.2.2.83 Frequency14Code

Definition: Specifies the frequency of an interest payment with a time unit.

Type: CodeSet

Format

minLength	1
maxLength	4

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

15.2.2.84 FundingSourceType1Code

Definition: Type of a funding used.

Type: CodeSet

CodeName	Name	Definition
SECL	CashCollateralFromSecuritiesLending	Type of a funding source is cash collateral from securities lending.

CodeName	Name	Definition
FREE	FreeCredits	Type of a funding source is free credits.
OTHR	Other	Other type of a funding source.
BSHS	ProceedsFromBrokerShortSales	Type of a funding source is proceeds from broker short sales.
CSHS	ProceedsFromCustomerShortSales	Type of a funding source is proceeds from customer short sales.
REPO	RepoOrBSB	Type of a funding source is repo or buy sell back.
UBOR	UnsecuredBorrowing	Type of a funding source is unsecured borrowing.

15.2.2.85 FundType2Code

Definition: In the case where the reporting counterparty is a UCIT or AIF, an indication whether it is an ETF or a MMF.

Type: CodeSet

CodeName	Name	Definition
ETFT	ExchangeTradedFund	Fund of which at least one unit or share class is traded throughout the day on at least one trading venue and with at least one market maker which takes action to ensure that the price of its units or shares on the trading venue does not vary significantly from its net asset value and, where applicable, from its indicative net asset value.
MMFT	MoneyMarketFund	Indication that a fund is a public debt constant net asset value money market fund, low volatility net asset value money market fund or variable net asset value money market fund.
OTHR	Other	Other type of an investment fund.
REIT	RealEstateInvestmentTrust	Listed real investment company.

15.2.2.86 InterestComputationMethod1Code

Definition: Specifies the method used to compute accruing interest of a financial instrument.

Type: CodeSet

CodeName	Name	Definition
A001	IC30360ISDAor30360AmericanBasicRule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and

CodeName	Name	Definition
		the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). This is the most commonly used 30/360 method for US straight and convertible bonds.
A002	IC30365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th).
A003	IC30Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.
A004	Actual360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A005	Actual365Fixed	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
A006	ActualActualICMA	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, that is, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi-interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi-interest period and the intermediate results are summed up.
A007	IC30E360orEuroBondBasismodel1	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and the 28 Feb

CodeName	Name	Definition
		(or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be the 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.
A008	ActualActualISDA	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall (falling on a normal year, year) divided by 365, added to the actual number of days of the interest period that fall (falling on a leap year, year) divided by 366.
A009	Actual365LorActuActubasisRule	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	ActualActualAFB	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year subperiods counting backwards from the end of the coupon period (a year backwards from 28 Feb being 29 Feb, if it exists). The first of the subperiods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each subperiod and the intermediate results are summed up.
A011	IC30360ICMAor30360basicrule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 1 January 1999.
A012	IC30E2360orEurobondbasismodel2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value

CodeName	Name	Definition
		shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that the 31st is assumed to be the 30th and 28 Feb of a non-leap year is assumed to be equivalent to 29 Feb when the first day of the interest period is the 29th, or to 30 Feb when the first day of the interest period is the 30th or the 31st. The 29th day of February in a leap year is assumed to be equivalent to 30 Feb when the first day of the interest period is the 30th or the 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on 30 Feb when the end of the period is the 30th or the 31st, or two days of interest in February when the end of the period is the 29th, or three days of interest in February when it is 28 Feb of a non-leap year and the end of the period is before the 29th.
A013	IC30E3360orEurobondbasismodel3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be the 30th, even if it is the last day of the maturity coupon period.
A014	Actual365NL	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.

15.2.2.87 ModificationLevel1Code

Definition: Specifies the transaction or position level.

Type: CodeSet

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

15.2.2.88 NoReasonCode

Definition: Specifies that there is no reason available.

Type: CodeSet

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

15.2.2.89 NotAvailable1Code

Definition: Specifies a not available value code.

Type: CodeSet

CodeName	Name	Definition
NTAV	NotAvailable	Not available (N/A).

15.2.2.90 NotReported1Code

Definition: Specifies a not reported value code.

Type: CodeSet

CodeName	Name	Definition
NORP	NotReported	Value not reported by the party.

15.2.2.91 Operation3Code

Definition: Specifies an AND or an OR operator.

Type: CodeSet

CodeName	Name	Definition
ANDD	And	Indicates that only when all if all of its elements are valid, the whole expression is valid.
ORRR	Or	Indicates that when at least one of its elements is valid, the whole expression is valid.

15.2.2.92 PairedReconciled3Code

Definition: Common report status for all individual reports sent / received.

Type: CodeSet

CodeName	Name	Definition
CLRC	CollateralReconciled	Collateral associated with the loan(s) matched.
LNRC	LoanReconciled	Loan paired and matched.
PARD	Paired	Loan is paired, but not reconciled.
RECO	Reconciled	Both loan and collateral matched.
UNPR	Unpaired	Loan is unpaired.

15.2.2.93 PartyNatureType1Code

Definition: Specifies the nature of a counterparty.

Type: CodeSet

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

15.2.2.94 PriceStatus1Code

Definition: Specifies the status of the price of a financial instrument.

Type: CodeSet

CodeName	Name	Definition
PNDG	Pending	Price is pending.
NOAP	NotApplicable	No price for transaction (e.g. transfer between accounts).

15.2.2.95 RateBasis1Code

Definition: Specifies a rate basis.

Type: CodeSet

CodeName	Name	Definition
DAYS	Days	Rate is reported in days.
MNTH	Months	Rate is reported in months.
WEEK	Weeks	Rate is reported in weeks.
YEAR	Years	Rate is reported in years.

15.2.2.96 ReinvestmentType1Code

Definition: Provides details on the type of the cash reinvestment in a given currency.

Type: CodeSet

CodeName	Name	Definition
OTHR	Other	Other type of reinvestment.
OCMP	OtherCommingledPool	Reinvestment type is a pool of commingled assets.
MMFT	RegisteredMoneyMarketFund	Reinvestment type is registered money market fund that is a public debt constant net asset value money market fund, low volatility net asset value money market fund or variable net asset value money market fund.
REPM	RepurchaseAgreementMarket	Reinvestment type is market where repurchase agreements are traded.
SDPU	SecuritiesDirectPurchase	Reinvestment type is direct purchase of securities.

15.2.2.97 ReportingMessageStatus1Code

Definition: Specifies the status of a whole message processing.

Type: CodeSet

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

15.2.2.98 ReportingRecordStatus1Code

Definition: Specifies the status of the processing of an individual record within a message.

Type: CodeSet

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

15.2.2.99 ReportPeriodActivity1Code

Definition: Specifies the type of report activity for a specific reporting period.

Type: CodeSet

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

15.2.2.100 RepoTerminationOption2Code

Definition: Indicates the termination option for a repurchase agreement.

Type: CodeSet

CodeName	Name	Definition
EGRN	Evergreen	Evergreen termination option.
EGAE	EvergreenAndExtendable	Evergreen and extendable termination option.
ETSB	Extendable	Extendable termination option.
NOAP	NotApplicable	Search for requested data not complete yet.

15.2.2.101 SpecialCollateral1Code

Definition: Specifies the collateral type against which all repurchase agreements are conducted.

Type: CodeSet

CodeName	Name	Definition
GENE	GeneralCollateral	Identifies that all repurchase agreements are conducted against general collateral.
SPEC	SpecialCollateral	Identifies that all repurchase agreements are conducted against special collateral.

15.2.2.102 SpecialPurpose2Code

Definition: Specifies blank or not available codes.

Type: CodeSet

CodeName	Name	Definition
BLNK	Blank	Blank value.
NTAV	NotAvailable	Not available (N/A).

15.2.2.103 TradeMarket2Code

Definition: Specifies a code for a trade market.

Type: CodeSet

CodeName	Name	Definition
DMST	Domestic	Transaction has an origin and a destination in the same country and is made in the currency of that country.

CodeName	Name	Definition
FRGN	Foreign	Transaction has an origin in one country and a destination in another and is made in the currency of either the origin or destination country.

15.2.2.104 TradeRepositoryReportingType1Code

Definition: Indication whether both counterparties to the transaction have reported to the same trade repository or each counterparty to the transaction reported two different trade repository.

Type: CodeSet

CodeName	Name	Definition
SWOS	SingleSided	Only one counterparty to the transaction has reported to the same trade repository.
TWOS	DualSided	Both counterparties to the transaction have reported to the same trade repository.

15.2.2.105 TransactionOperationType6Code

Definition: Specifies the transaction operation action type.

Type: CodeSet

CodeName	Name	Definition
REUU	CollateralReuseUpdate	Update in the reuse of collateral, the reinvestment of cash or the margin lending funding sources.
COLU	CollateralUpdate	Update of a contract collateral.
CORR	Correction	Transaction corrects errors in a previously sent transaction.
ETRM	EarlyTermination	Transaction is an early termination.
VALU	ValuationUpdate	Update of a contract valuation or collateral.
POSC	PositionComponent	Contract to be reported as a new trade and included in a separate position report on the same day.
NEWT	NewTransaction	Transaction is a new transaction.
MODI	Modification	Transaction modifies in a previously sent transaction.
MARU	MarginUpdate	Specifies a dedicated report to provide changes in initial and variation margin that a reporting counterparty posts with regards to CCP-cleared SFTs.

CodeName	Name	Definition
EROR	Error	Cancellation of a wrongly submitted entire report in case the contract never came into existence or was not subject to regulatory reporting requirements but was reported to a regulatory authority by mistake, in which case, it will be identified as 'error'.

15.2.2.106 UnitOfMeasure11Code

Definition: Identifies the unit of measure by means of a code.

Type: CodeSet

CodeName	Name	Definition
ALOW	Allowances	Amount of money deducted from a price or an amount due.
ACCY	AmountOfCurrency	Number of monetary units specified in a currency, where the unit of currency is explicit and compliant with ISO 4217.
BARL	Barrels	Unit of volume that is equal to 42 US gallons.
BCUF	BillionCubicFeet	Unit of measure for large volumes of natural gas equivalent to 28316846 cubic meters.
BDFT	BoardFeet	Measure of length equal to 144 cubic inches.
BUSL	Bushels	Unit of weight that is equal to 8 gallons. Mostly used for agricultural products with a specification of weight defined for each commodity differently.
CEER	CertifiedEmissionsReduction	Unit of emissions type (or carbon credits) issued by the Clean Development Mechanism (CDM) Executive Board for emission reductions achieved by CDM projects and verified by a DOE (Designated Operational Entity) under the rules of the Kyoto Protocol.
CLRT	ClimateReserveTonnes	Unit of offset credits used by the Climate Action Reserve. One Climate Reserve Tonne is equal to one metric ton of Greenhouse Gas (GHG) reduced/ sequestered.
KILO	Kilogram	Basic unit of mass in the SI system, 1000 grams.
PIEC	Piece	Standard length of cloth, wallpaper, as an item for sale or amount of a substance.
TONS	Ton	Measure of weight, in Britain 2240lb (long ton)and in the US 2000lb (short ton).
METR	Metre	Unit of length in the metric system, equal to 39.37 inches.

CodeName	Name	Definition
INCH	Inch	Measure of length equal to 2.54 cm.
YARD	Yard	Unit of length equal to 3 feet or 0.9144 metre.
GBGA	GBGallon	Unit of volume that is equal to 8 pints.
GRAM	Gram	Unit of measure that is equal to a 1, 000th of a kilo.
CMET	Centimetre	Unit of measure that is equal to one hundredth of a metre.
SMET	SquareMetre	Measure of a surface, one metre by one metre.
FOOT	Foot	Unit of length equal to 1/3 yard.
MILE	Mile	Unit of length equal to 1, 760 yards.
SQIN	SquareInch	Measure of a surface, one inch by one inch.
SQFO	SquareFoot	Measure of a surface, one foot by one foot.
SQMI	SquareMile	Measure of a surface, one mile by one mile.
GBOU	GBOunce	Unit of weight equal to a sixteenth of a pound.
USOU	USOunce	Unit of weight equal to a sixteenth of a pound.
GBPI	GBPint	Unit of volume that is equal to 568 cubic centimetres.
USPI	USPint	Unit of volume that is equal to 473 cubic centimetres.
GBQA	GBQuart	Unit of volume that is equal to 2 pints.
USGA	USGallon	Unit of volume that is equal to 8 pints.
MMET	Millimetre	Unit of measure that is a thousandth of one metre.
KMET	Kilometre	Unit of measure that is equal to 1, 000 meters.
SQYA	SquareYard	Measure of a surface, one yard by one yard.
ACRE	Acre	Unit of measure equal to 4, 840 square yards.
ARES	Are	Unit of measure equal to a 100 square meters.
SMIL	SquareMillimetre	Measure of a surface, one millimetre by one millimetre.
SCMT	SquareCentimetre	Measure of a surface, one centimetre by one centimetre.
HECT	Hectare	Unit of measure that is equal to 10, 000 square meters.

CodeName	Name	Definition
SQKI	SquareKilometre	Measure of a surface, one kilometre by one kilometre.
MILI	MilliLitre	Unit of volume that is equal to one thousandth of a litre.
CELI	Centilitre	Unit of volume that is equal to one hundredth of a litre.
LITR	Litre	Unit of volume that is equal to a thousand cubic centimetres.
PUND	Pound	Unit of weight equal to 0.454 kilograms.
CBME	CubicMeters	Unit of volume that is equal to one meter in length, breadth and height or also equal to 1000 liters.
DAYS	Days	Unit of time that is equal to 24 hours.
DMET	DryMetricTons	Unit of weight that is equal to the same mass value as a metric ton excluding moisture.
ENVC	EnvironmentalCredit	Unit of measure for ownership of credit (or allowance) of carbon dioxide emission (in metric ton).
ENVO	EnvironmentalOffset	Unit of measure for reduction of carbon dioxide emission (in metric ton) that may result in Environmental Credit.
HUWG	Hundredweight	Unit of weight or mass of various values in the Imperial Unit System also known as quintal, cental or centum.
KWDC	KilowattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one day.
KWHO	KilowattHours	Unit of measure that is equal to the power consumption of one kilowatt during one hour.
KWHC	KilowattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one hour.
KMOC	KilowattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one minute.
KWMC	KilowattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one month.
KWYC	KilowattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one year.
MWDC	MegawattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one day.
MWHO	MegawattHours	Unit of measure that is equal to the power consumption of one megawatt during one hour.

CodeName	Name	Definition
MWHC	MegawattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one hour.
MWMC	MegawattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one minute.
MMOC	MegawattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one month.
MWYC	MegawattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one year.
TONE	MetricTons	Unit of mass equal to 1000 kilograms; equivalent to approximately 2,204.6 pounds, 1.102 short tons (US) or 0.984 long tons (imperial).
MIBA	MillionBarrels	Unit of volume that is equal to 1 million barrels equivalent to 42.000.000 US gallons.
MBTU	OneMillionBTU	Unit of measure of heat equal to one million British thermal unit (BTU).
OZTR	TroyOunces	Unit of weight equal to 31.1034768 grams. Used in precious metals.
UCWT	USHundredweight	Unit of weight or mass of various values in the US Customary System also known as quintal, cental or centum. Equal to 100 lbs.
IPNT	IndexPoint	Decimal number used to calculate an amount or a price.
PWRD	PrincipalWithRelationToDebtInstrument	Amount of money borrowed, or part of that amount which remains unpaid (excluding interest).
DGEU	DieselGallonEquivalent	Amount of fuel alternative equal to one gallon of diesel.
TOCD	TonsOfCarbonDioxide	Tons of carbon dioxide.
GGEU	GasolineGallonEquivalent	Amount of fuel alternative equal to one gallon of gasoline.
USQA	USQuart	Unit of volume that is equal to 2 pints.

15.2.2.107 WeekDay3Code

Definition: Specifies the day of the week of the delivery.

Type: CodeSet

CodeName	Name	Definition
ALLD	AllDays	All Days of the week.
XBHL	DaysExcludingBankHolidays	Days of the week excluding bank holidays.

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

15.2.3 Date

15.2.3.1 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

15.2.4 DateTime

15.2.4.1 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

15.2.5 IdentifierSet

15.2.5.1 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.

15.2.5.2 CFIOct2015Identifier

Definition: Classification type of the financial instrument, as per the ISO 10962 Classification of Financial Instrument (CFI) codification, for example, common share with voting rights, fully paid, or registered.

Type: IdentifierSet

Identification scheme: ANNA; CFIIdentifier

Format

pattern	[A-Z]{6,6}

15.2.5.3 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.

Type: IdentifierSet

Identification scheme: ANNA; ISINIdentifier

Format

pattern	[A-Z]{2,2}[A-Z0-9]{9,9}[0-9]{1,1}

15.2.5.4 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}

15.2.5.5 MICIdentifier

Definition: Market Identifier Code. The identification of a financial market, as stipulated in the norm ISO 10383 'Codes for exchanges and market identifications'.

Type: IdentifierSet

Identification scheme: SWIFT; MICIdentifier

Format

pattern	[A-Z0-9]{4,4}

15.2.5.6 NACEDomainIdentifier

Definition: Domain identifier for NACE (Nomenclature of Economic Activities which is the European statistical classification of economic activities).

Type: IdentifierSet

Identification scheme: NACE Domain Identifier

Format

pattern	[A-U]{1,1}

15.2.6 Indicator

15.2.6.1 PlusOrMinusIndicator

Definition: Indicates a positive or negative value.

Type: Indicator

Meaning When True: Plus

Meaning When False: Minus

15.2.6.2 TrueFalseIndicator

Definition: A flag indicating a True or False value.

Type: Indicator

Meaning When True: True

Meaning When False: False

15.2.7 Quantity

15.2.7.1 DayOfMonthNumber

Definition: Day of the month in a numeric form, that is 3 is the third day of the month.

Type: Quantity

Format

minInclusive	1
maxInclusive	31

15.2.7.2 DecimalNumber

Definition: Number of objects represented as a decimal number, for example 0.75 or 45.6.

Type: Quantity

Format

totalDigits	18
fractionDigits	17

15.2.7.3 LongFraction19DecimalNumber

Definition: Number of objects represented as a decimal number, eg, 0.75 or 45.6.

Type: Quantity

Format

totalDigits	25
fractionDigits	19

15.2.7.4 Max20PositiveNumber

Definition: Number of objects represented as an integer.

Type: Quantity

Format

minInclusive	0
totalDigits	20
fractionDigits	0

15.2.7.5 Max3Number

Definition: Number (max 999) of objects represented as an integer.

Type: Quantity

Format

totalDigits	3
fractionDigits	0

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

15.2.7.6 Max5Number

Definition: Number (max 99999) of objects represented as an integer.

Type: Quantity

Format

totalDigits	5
fractionDigits	0

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

15.2.8 Rate

15.2.8.1 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

15.2.8.2 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

15.2.9 Text

15.2.9.1 Max1000Text

Definition: Specifies a character string with a maximum length of 1000 characters.

Type: Text

Format

minLength	1
maxLength	1000

15.2.9.2 Max105Text

Definition: Specifies a character string with a maximum length of 105 characters.

Type: Text

Format

minLength	1
maxLength	105

15.2.9.3 Max140Text

Definition: Specifies a character string with a maximum length of 140 characters.

Type: Text

Format

minLength	1
maxLength	140

15.2.9.4 Max15NumericText

Definition: Specifies a numeric string with a maximum length of 15 digits.

Type: Text

Format

pattern	[0-9]{1,15}

15.2.9.5 Max16Text

Definition: Specifies a character string with a maximum length of 16 characters.

Type: Text

Format

minLength	1
maxLength	16

15.2.9.6 Max350Text

Definition: Specifies a character string with a maximum length of 350 characters.

Type: Text

Format

minLength	1
maxLength	350

15.2.9.7 Max35Text

Definition: Specifies a character string with a maximum length of 35 characters.

Type: Text

Format

minLength	1
maxLength	35

15.2.9.8 Max500Text

Definition: Specifies a character string with a maximum length of 500 characters.

Type: Text

Format

minLength	1
maxLength	500

15.2.9.9 Max50Text

Definition: Specifies a character string with a maximum length of 50 characters.

Type: Text

Format

minLength	1
maxLength	50

15.2.9.10 Max52Text

Definition: Specifies a character string with a maximum length of 52 characters.

Type: Text

Format

minLength	1
maxLength	52

15.2.9.11 Max70Text

Definition: Specifies a character string with a maximum length of 70characters.

Type: Text

Format

minLength	1
maxLength	70

15.2.9.12 Max72Text

Definition: Specifies a character string with a maximum length of 72 characters.

Type: Text

Format

minLength	1
maxLength	72