ISO 20022

FX Post-Trade Confirmation - Maintenance 2024 - 2025

Message Definition Report - Part 2

Approved by the Foreign Exchange SEG on 01 February 2025

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

February 2025

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1 Message Set Overview

Introduction

This document describes the FX Post-Trade Confirmation message set. It includes the new version of the MessageDefinitions that have been added as part of the maintenance cycle 2024-2025 (See MCR #210) and approved by the Foreign Exchange Standards Evaluation Group on 01 February 2025.

1.1 List of MessageDefinitions

The following table lists all MessageDefinitions described in this book.

MessageDefinition	Definition
fxtr.034.001.02 ForeignExchangeTradeConfirmationRequestV02	The ForeignExchangeTradeConfirmationRequest message is sent from a market participant to a Central matching utility (CMU) to request a foreign exchange(spot/forward/swap) trade confirmation.
fxtr.035.001.02 ForeignExchangeTradeConfirmationRequestAmendmentRequestV02	The ForeignExchangeTradeConfirmationRequestAmendmentRequest message is sent from a market participant to a Central matching utility (CMU) to amend the ForeignExchangeTradeConfirmationRequest previously sent.
fxtr.036.001.02 ForeignExchangeTradeConfirmationRequestCancellationRequestV02	The ForeignExchangeTradeConfirmationRequestCancellationRequest message is sent from a market participant to a Central matching utility (CMU) to amend the ForeignExchangeTradeConfirmationRequest previously sent.
fxtr.037.001.02 ForeignExchangeTradeConfirmationStatusAdviceV02	The ForeignExchageTradeConfirmationStatusAdvice message is sent from a Central matching utility (CMU) to a market participant to advise the matching status of the trade.
fxtr.038.001.02 ForeignExchangeTradeConfirmationStatusAdviceAcknowledgementV02	The ForeignExchangeTradeConfirmationStatusAdviceAcknowledgement message is sent from a market participant to a Central matching utility (CMU) in response to the FXTradeConfirmationStatusAdvice previously sent by the CMU in the scenario of trades matched by both participants.

2 fxtr.034.001.02 ForeignExchangeTradeConfirmationRequestV02

2.1 MessageDefinition Functionality

Scope

The ForeignExchangeTradeConfirmationRequest message is sent from a market participant to a Central matching utility (CMU) to request a foreign exchange(spot/forward/swap) trade confirmation.

Usage

The confirmation request is sent by the market participants to the CMU after they receiving the capture reports.

Note that a confirmation request could be cancelled or amended.

Outline

The ForeignExchangeTradeConfirmationRequestV02 MessageDefinition is composed of 8 MessageBuildingBlocks:

A. Header

Message management information.

B. RequestIdentification

Identifies the confirm request messge.

C. TradeDetail

Details of the treasury trade confirmed.

D. ConfirmationType

Identifies the type of confirmation message being sent.

E. QueryPeriod

Period of the inquiry.

F. QueryStartNumber

Start number in request result.

G. QueryTradeStatus

Specifies the inquiry status of the trade.

H. SupplementaryData

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

2.2 Structure

Or	MessageElement/BuildingBlock**<*XML Tag*>**	Mult.	Type	Constr. No.	Page
	Message root <Document> <FXTradConfReq>	[1..1]			
	Header *<Hdr>*	[1..1]			8
	FormatVersion *<FrmtVrsn>*	[1..1]	Text		8
	ExchangeIdentification *<XchgId>*	[1..1]	Text		9
	InitiatingParty *<InitgPty>*	[1..1]	±		9
	RecipientParty *<RcptPty>*	[0..1]	±		9
	MessageSequenceNumber *<MsgSeqNb>*	[1..1]	Quantity		9
	CreationDateTime *<CreDtTm>*	[1..1]	DateTime		9
	RequestIdentification *<ReqId>*	[1..1]	±		10
	TradeDetail *<TradDtl>*	[1..1]		C5, C6, C7, C8, C9, C10, C12	10
	TradeIdentification *<TradId>*	[1..1]	Text		13
	TradeDate *<TradDt>*	[1..1]	Date		13
	ForeignExchangeTradeProduct *<FXTradPdct>*	[1..1]	CodeSet		13
	TradingCurrency *<TradgCcy>*	[0..1]	CodeSet	C1	14
	SettlementCurrency *<SttlmCcy>*	[0..1]	CodeSet	C1	14
	TradingMethod *<TradgMtd>*	[0..1]	CodeSet		14
	TradingMode *<TradgMd>*	[1..1]	CodeSet		15
	ClearingMethod *<ClrMtd>*	[1..1]	CodeSet		16
	Symbol *<Symb>*	[0..1]	Text		16
	PlaceOfConfirmation *<PlcOfConf>*	[0..1]	IdentifierSet	C2	16
	ForeignExchangeDetails *<FXDtls>*	[0..1]			16
	ExecutionPrice *<ExctnPric>*	[1..1]	Amount	C1	17
	LastQuantity *<LastQty>*	[1..1]	Amount	C1, C4	18
	SettlementType *<SttlmTp>*	[1..1]	CodeSet		18
	SettlementDate *<SttlmDt>*	[1..1]	Date		19
	ValuationRate *<ValtnRate>*	[1..1]			19
	ExchangeRate *<XchgRate>*	[1..1]	Rate		19
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	20

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	20
	ForwardPoints *<FwdPts>*	[0..1]	Quantity		20
	CalculatedCounterpartyCurrencyLastQuantity *<ClctdCtrPtyCcyLastQty>*	[1..1]	Amount	C1, C4	20
	ValueDate *<ValDt>*	[1..1]	Date		21
	RiskAmount *<RskAmt>*	[1..1]	Amount	C1, C4	21
	SecurityIdentification *<SctyId>*	[1..1]			21
	SecurityIdentificationSource *<SctyIdSrc>*	[1..1]	CodeSet		21
	SecurityIdentification *<SctyId>*	[1..1]	Text		22
	FixingCurrency *<FxgCcy>*	[0..1]	CodeSet	C1	22
	FixingDate *<FxgDt>*	[0..1]	Date		22
	OptionIndicator *<OptnInd>*	[0..1]	Indicator		23
	DeltaIndicator *<DltaInd>*	[0..1]	Indicator		23
	AssociatedTradeReference *<AssoctdTradRef>*	[0..*]	Text		23
	SwapLeg *<SwpLeg>*	[0..*]			23
	LegSide *<LegSd>*	[1..1]	CodeSet		24
	LegSettlementType *<LegSttlmTp>*	[1..1]	CodeSet		26
	LegSettlementDate *<LegSttlmDt>*	[1..1]	DateTime		27
	LegLastPrice *<LegLastPric>*	[1..1]	Amount	C1	27
	LegSettlementCurrency *<LegSttlmCcy>*	[1..1]	CodeSet	C1	27
	LegOrderQuantity *<LegOrdrQty>*	[1..1]	Amount	C1, C4	27
	LegForwardPoints *<LegFwdPts>*	[1..1]	Quantity		28
	LegCalculatedCounterpartyCurrencyLastQuantity *<LegClctdCtrPtyCcyLastQty>*	[1..1]	Amount	C1, C4	28
	LegRiskAmount *<LegRskAmt>*	[1..1]	Amount	C1, C4	28
	LegValuationRate *<LegValtnRate>*	[1..1]			29
	ExchangeRate *<XchgRate>*	[1..1]	Rate		29
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	29
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	30
	LegValueDate *<LegValDt>*	[1..1]	Date		30
	LegCurrency *<LegCcy>*	[1..1]	CodeSet	C1	30
	LegSymbol *<LegSymb>*	[1..1]	Text		30
	LegSecurityIdentification *<LegSctyId>*	[1..1]			30

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SecurityIdentificationSource <*SctyIdSrc*>	[1..1]	CodeSet		31
	SecurityIdentification <*SctyId*>	[1..1]	Text		31
	ProductIdentification <*PdctId*>	[0..1]	±		31
	AssociatedTradeReference <*AssocdTradRef*>	[0..*]	Text		32
	ConfirmationType <*ConfTp*>	[1..1]	CodeSet		32
	QueryPeriod <*QryPrd*>	[1..1]	±		32
	QueryStartNumber <*QryStartNb*>	[1..1]	Text		33
	QueryTradeStatus <*QryTradSts*>	[1..1]	CodeSet		33
	SupplementaryData <*SplmtryData*>	[0..*]	±	C11	33

2.3 Constraints

C1 ActiveCurrency

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

C2 AnyBIC

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered 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 DeltaIndicatorRule

If ForeignExchangeTradeProduct is equal to value 'SPOT' (Foreign Exchange Spot) or 'FORW' (Foreign Exchange Forward) , then DeltaIndicator must be present.

C6 FixingCurrencyAndFixingDateRule

If ForeignExchangeTradeProduct is equal to value 'NDFO' (Foreign Exchange Non Deliverable Forward), then FixingCurrency and FixingDate must be present.

C7 ForeignExchangeTradeProduct1Rule

If ForeignExchangeTradeProduct is equal to 'FORW' (Foreign Exchange Forward) or 'NDFO' (Foreign Exchange Non Deliverable Forward) or 'SPOT' (Foreign Exchange Spot), then ForeignExchangeDetails must be present.

C8 ForeignExchangeTradeProduct2Rule

If Foreign Exchange Trade Product is equal to 'SWAP' (Foreign Exchange Swap), then SwapLeg must be present.

C9 ForwardPointsRule

If ForeignExchangeTradeProduct is equal to value 'NDFO' (Foreign Exchange Non Deliverable Forward) or 'FORW' (Foreign Exchange Forward), then ForwardPoints must be present.

C10 OptionIndicatorRule

If ForeignExchangeTradeProduct is equal to value 'SPOT' (Foreign Exchange Spot), then OptionIndicator Must be present.

C11 SupplementaryDataRule

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

C12 SwapLegRule

If Foreign ExchangeTradeProduct is equal to 'SWAP' (Foreign Exchange Swap), then SwapLeg must be present.

2.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

2.4.1 Header <Hdr>

Presence: [1..1]

Definition: Message management information.

Header <Hdr> contains the following **Header23** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	FormatVersion *<FrmtVrsn>*	[1..1]	Text		8
	ExchangeIdentification *<XchgId>*	[1..1]	Text		9
	InitiatingParty *<InitgPty>*	[1..1]	±		9
	RecipientParty *<RcptPty>*	[0..1]	±		9
	MessageSequenceNumber *<MsgSeqNb>*	[1..1]	Quantity		9
	CreationDateTime *<CreDtTm>*	[1..1]	DateTime		9

2.4.1.1 FormatVersion <FrmtVrsn>

Presence: [1..1]

Definition: Version of file format.

Datatype: "Max6Text" on page 195

2.4.1.2 ExchangeIdentification <XchgId>

Presence: [1..1]

Definition: Unique identification of an exchange occurrence.

Datatype: "Max3NumericText" on page 195

2.4.1.3 InitiatingParty <InitgPty>

Presence: [1..1]

Definition: Unique identification of the partner that has initiated the exchange.

InitiatingParty <InitgPty> contains the following elements (see "GenericIdentification32" on page 167 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		167
	Type <*Tp*>	[0..1]	CodeSet		168
	Issuer <*Issr*>	[0..1]	CodeSet		168
	ShortName <*ShrtNm*>	[0..1]	Text		168

2.4.1.4 RecipientParty <RcptPty>

Presence: [0..1]

Definition: Unique identification of the partner that is the recipient of the exchange.

RecipientParty <RcptPty> contains the following elements (see "GenericIdentification32" on page 167 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		167
	Type <*Tp*>	[0..1]	CodeSet		168
	Issuer <*Issr*>	[0..1]	CodeSet		168
	ShortName <*ShrtNm*>	[0..1]	Text		168

2.4.1.5 MessageSequenceNumber <MsgSeqNb>

Presence: [1..1]

Definition: Sequence of this message in a conversation in integer.

Datatype: "Number" on page 194

2.4.1.6 CreationDateTime <CreDtTm>

Presence: [1..1]

Definition: Date and time at which the file or message was created.

Datatype: "ISODateTime" on page 190

2.4.2 RequestIdentification <ReqId>

Presence: [1..1]

Definition: Identifies the confirm request messge.

RequestIdentification <ReqId> contains the following elements (see "MessageIdentification1" on page 166 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		166
	CreationDateTime <*CreDtTm*>	[1..1]	DateTime		166

2.4.3 TradeDetail <TradDtl>

Presence: [1..1]

Definition: Details of the treasury trade confirmed.

Impacted by: C5 "DeltaIndicatorRule", C6 "FixingCurrencyAndFixingDateRule", C7 "ForeignExchangeTradeProduct1Rule", C8 "ForeignExchangeTradeProduct2Rule", C9 "ForwardPointsRule", C10 "OptionIndicatorRule", C12 "SwapLegRule"

TradeDetail <TradDtl> contains the following **Trade9** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TradeIdentification *<TradId>*	[1..1]	Text		13
	TradeDate *<TradDt>*	[1..1]	Date		13
	ForeignExchangeTradeProduct *<FXTradPdct>*	[1..1]	CodeSet		13
	TradingCurrency *<TradgCcy>*	[0..1]	CodeSet	C1	14
	SettlementCurrency *<SttlmCcy>*	[0..1]	CodeSet	C1	14
	TradingMethod *<TradgMtd>*	[0..1]	CodeSet		14
	TradingMode *<TradgMd>*	[1..1]	CodeSet		15
	ClearingMethod *<ClrMtd>*	[1..1]	CodeSet		16
	Symbol *<Symb>*	[0..1]	Text		16
	PlaceOfConfirmation *<PlcOfConf>*	[0..1]	IdentifierSet	C2	16
	ForeignExchangeDetails *<FXDtls>*	[0..1]			16
	ExecutionPrice *<ExctnPric>*	[1..1]	Amount	C1	17
	LastQuantity *<LastQty>*	[1..1]	Amount	C1, C4	18
	SettlementType *<SttlmTp>*	[1..1]	CodeSet		18
	SettlementDate *<SttlmDt>*	[1..1]	Date		19
	ValuationRate *<ValtnRate>*	[1..1]			19
	ExchangeRate *<XchgRate>*	[1..1]	Rate		19
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	20
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	20
	ForwardPoints *<FwdPts>*	[0..1]	Quantity		20
	CalculatedCounterpartyCurrencyLastQuantity *<ClctdCtrPtyCcyLastQty>*	[1..1]	Amount	C1, C4	20
	ValueDate *<ValDt>*	[1..1]	Date		21
	RiskAmount *<RskAmt>*	[1..1]	Amount	C1, C4	21
	SecurityIdentification *<SctyId>*	[1..1]			21
	SecurityIdentificationSource *<SctyIdSrc>*	[1..1]	CodeSet		21
	SecurityIdentification *<SctyId>*	[1..1]	Text		22
	FixingCurrency *<FxgCcy>*	[0..1]	CodeSet	C1	22
	FixingDate *<FxgDt>*	[0..1]	Date		22
	OptionIndicator *<OptnInd>*	[0..1]	Indicator		23
	DeltaIndicator *<DltaInd>*	[0..1]	Indicator		23

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AssociatedTradeReference *<AssoctdTradRef>*	[0..*]	Text		23
	SwapLeg *<SwpLeg>*	[0..*]			23
	LegSide *<LegSd>*	[1..1]	CodeSet		24
	LegSettlementType *<LegSttlmTp>*	[1..1]	CodeSet		26
	LegSettlementDate *<LegSttlmDt>*	[1..1]	DateTime		27
	LegLastPrice *<LegLastPric>*	[1..1]	Amount	C1	27
	LegSettlementCurrency *<LegSttlmCcy>*	[1..1]	CodeSet	C1	27
	LegOrderQuantity *<LegOrdrQty>*	[1..1]	Amount	C1, C4	27
	LegForwardPoints *<LegFwdPts>*	[1..1]	Quantity		28
	LegCalculatedCounterpartyCurrencyLastQuantity *<LegClctdCtrPtyCcyLastQty>*	[1..1]	Amount	C1, C4	28
	LegRiskAmount *<LegRskAmt>*	[1..1]	Amount	C1, C4	28
	LegValuationRate *<LegValtnRate>*	[1..1]			29
	ExchangeRate *<XchgRate>*	[1..1]	Rate		29
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	29
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	30
	LegValueDate *<LegValDt>*	[1..1]	Date		30
	LegCurrency *<LegCcy>*	[1..1]	CodeSet	C1	30
	LegSymbol *<LegSymb>*	[1..1]	Text		30
	LegSecurityIdentification *<LegSctyId>*	[1..1]			30
	SecurityIdentificationSource *<SctyIdSrc>*	[1..1]	CodeSet		31
	SecurityIdentification *<SctyId>*	[1..1]	Text		31
	ProductIdentification *<PdctId>*	[0..1]	±		31
	AssociatedTradeReference *<AssoctdTradRef>*	[0..*]	Text		32

Constraints

- **DeltaIndicatorRule**

  If ForeignExchangeTradeProduct is equal to value 'SPOT' (Foreign Exchange Spot) or 'FORW' (Foreign Exchange Forward) , then DeltaIndicator must be present.

- **FixingCurrencyAndFixingDateRule**

  If ForeignExchangeTradeProduct is equal to value 'NDFO' (Foreign Exchange Non Deliverable Forward), then FixingCurrency and FixingDate must be present.

- **ForeignExchangeTradeProduct1Rule**

  If ForeignExchangeTradeProduct is equal to 'FORW' (Foreign Exchange Forward) or 'NDFO' (Foreign Exchange Non Deliverable Forward) or 'SPOT' (Foreign Exchange Spot), then ForeignExchangeDetails must be present.

- **ForeignExchangeTradeProduct2Rule**

  If Foreign Exchange Trade Product is equal to 'SWAP' (Foreign Exchange Swap), then SwapLeg must be present.

- **ForwardPointsRule**

  If ForeignExchangeTradeProduct is equal to value 'NDFO' (Foreign Exchange Non Deliverable Forward) or 'FORW' (Foreign Exchange Forward), then ForwardPoints must be present.

- **OptionIndicatorRule**

  If ForeignExchangeTradeProduct is equal to value 'SPOT' (Foreign Exchange Spot), then OptionIndicator Must be present.

- **SwapLegRule**

  If Foreign ExchangeTradeProduct is equal to 'SWAP' (Foreign Exchange Swap), then SwapLeg must be present.

2.4.3.1 TradeIdentification <TradId>

Presence: [1..1]

Definition: Unique reference identification assigned to the trade by the instructing party. This reference will be used throughout the trade life cycle to identify the particular trade.

Datatype: "Max35Text" on page 195

2.4.3.2 TradeDate <TradDt>

Presence: [1..1]

Definition: Specifies the date on which the trade was executed.

Datatype: "ISODate" on page 190

2.4.3.3 ForeignExchangeTradeProduct <FXTradPdct>

Presence: [1..1]

Definition: Specifies the underlying product type.

Datatype: "UnderlyingProductIdentifier1Code" on page 190

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

CodeName	Name	Definition
SWAP	ForeignExchangeSWAP	Underlying product type of the transaction is a Foreign Exchange SWAP.

2.4.3.4 TradingCurrency <TradgCcy>

Presence: [0..1]

Definition: Specifies the ISO code of the trade currency.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 179

Constraints

- **ActiveCurrency**

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

2.4.3.5 SettlementCurrency <SttlmCcy>

Presence: [0..1]

Definition: Settlement currency of the trade, agreed by both sides of the trade.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 179

Constraints

- **ActiveCurrency**

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

2.4.3.6 TradingMethod <TradgMtd>

Presence: [0..1]

Definition: Identifies the type of trading method.

Datatype: "TradingMethodType1Code" on page 188

CodeName	Name	Definition
BITR	BilateralTrade	Taker submits a bilateral request, maker replys the quotation, and taker accepts the quotation to complete a bilateral trade.
CERB	CentralizedPriceBidding	Members submit orders, and trading system uses matchmaking mechanism of Centralized Price Bidding to match orders.

CodeName	Name	Definition
CUMA	ContinuousMatching	Members submit orders, and trading system uses continuous matchmaking mechanism to match orders.
LIOR	LimitOrder	Member activate an order, and if order matches with market maker's quotationa, the order will be filled automatically.
NETR	NegotiationTrade	Member completes product elements and submits, and the counterpart just confirms the deal to complete a negotiation trade.
ONCT	OneClickTrade	When market makers quote continuously, members could just click the quotation to make a deal with market makers.
QUAU	QuotationAuction	Market members can click the predetermined price setted by issuer to make a deal， and then the subscription amount will deduct in time.
TEAU	TenderingAuction	Administrator reviews the deposit that filled by issuer, and sends it to the tenderers as reference. Atfer this, the issuer confirms the tendering result.
ANCL	AnonymousClick	Trades are executed any click anonymously.

2.4.3.7 TradingMode <TradgMd>

Presence: [1..1]

Definition: Identifies the type of the trade mode.

Datatype: "TradingModeType1Code" on page 189

CodeName	Name	Definition
QUDR	QuotationDriven	Members could click When market makers quote continuously,or enter RFQ trading process, and make a deal with market makers finally.
ORDR	OrderDriven	Using matchmaking mechanism to match orders which are submitted by members.
NETR	NegotiationTrade	Members send advertisements, and then other members could enter negotiation trade process. In the negotiation trade process, the member completes product elements and submits, and the counterpart just confirms the deal to make a negotiation trade.
AUCT	Auction	When issuer issues the deposits, market members subscribe the deposits.
MARC	Matching	Trades are executed through matching system.
BILA	Bilateral	Counterparties neogiate trading details to execute trades.

CodeName	Name	Definition
ANON	Anonymous	Trades are executed anonymously to each counterparty, based on rule "pritority of price and time" to match trade.

2.4.3.8 ClearingMethod <ClrMtd>

Presence: [1..1]

Definition: Clearing method of the trade, agreed by both sides of the trade.

Datatype: "ClearingMethod1Code" on page 180

CodeName	Name	Definition
GRNE	GrossNegotiation	Each trade is settled by a single entry to the account of the beneficiary.
NEMA	NetMatch	In a foreign exchange transaction, the third party as a central clearing counterparty will settle the transaction for both sides respectively.
NENE	NetNegotiation	Settlement done by netting amounts (for trades in the same currency and for the same value date).

2.4.3.9 Symbol <Symb>

Presence: [0..1]

Definition: Symbol of the trade.

Datatype: "Max35Text" on page 195

2.4.3.10 PlaceOfConfirmation <PlcOfConf>

Presence: [0..1]

Definition: Infrastructure where the trade confirmation will take place.

Impacted by: C2 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 191

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.

2.4.3.11 ForeignExchangeDetails <FXDtls>

Presence: [0..1]

Definition: Provides details of the foreign exchange trade including Spot Forward and NDF.

ForeignExchangeDetails <FXDtls> contains the following **Trade10** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ExecutionPrice <*ExctnPric*>	[1..1]	Amount	C1	17
	LastQuantity <*LastQty*>	[1..1]	Amount	C1, C4	18
	SettlementType <*SttlmTp*>	[1..1]	CodeSet		18
	SettlementDate <*SttlmDt*>	[1..1]	Date		19
	ValuationRate <*ValtnRate*>	[1..1]			19
	ExchangeRate <*XchgRate*>	[1..1]	Rate		19
	UnitCurrency <*UnitCcy*>	[0..1]	CodeSet	C1	20
	QuotedCurrency <*QtdCcy*>	[0..1]	CodeSet	C1	20
	ForwardPoints <*FwdPts*>	[0..1]	Quantity		20
	CalculatedCounterpartyCurrencyLastQuantity <*ClctdCtrPtyCcyLastQty*>	[1..1]	Amount	C1, C4	20
	ValueDate <*ValDt*>	[1..1]	Date		21
	RiskAmount <*RskAmt*>	[1..1]	Amount	C1, C4	21
	SecurityIdentification <*SctyId*>	[1..1]			21
	SecurityIdentificationSource <*SctyIdSrc*>	[1..1]	CodeSet		21
	SecurityIdentification <*SctyId*>	[1..1]	Text		22
	FixingCurrency <*FxgCcy*>	[0..1]	CodeSet	C1	22
	FixingDate <*FxgDt*>	[0..1]	Date		22
	OptionIndicator <*OptnInd*>	[0..1]	Indicator		23
	DeltaIndicator <*DltaInd*>	[0..1]	Indicator		23
	AssociatedTradeReference <*AssoctdTradRef*>	[0..*]	Text		23

2.4.3.11.1 ExecutionPrice <ExctnPric>

Presence: [1..1]

Definition: Price of the execution of the trade.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd13DecimalAmount" on page 176

Constraints

- **ActiveCurrency**

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

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

2.4.3.11.2 LastQuantity <LastQty>

Presence: [1..1]

Definition: Amount of trade in trading currency.

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

Datatype: "ActiveCurrencyAndAmount" on page 176

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

2.4.3.11.3 SettlementType <SttlmTp>

Presence: [1..1]

Definition: Specifies the settlment period of the foreign exchange trade.

Datatype: "SettlementDate8Code" on page 186

CodeName	Name	Definition
ASAP	AsSoonAsPossible	Transfer is to be effected as soon as possible.
ENDC	AtEndOfContract	Transfer is to be effected at the end of the contract.
CASH	Cash	Settlement takes place on the trade date.
CLEA	Cleared	Cash settlement takes place before trade date.
MONT	EndOfMonth	Settlement takes place at the end of the month.
FUTU	Future	Settlement takes place on the trade date plus six or more business days.
PRVD	PreviousDay	Event occurs on the previous day.
REGU	Regular	Settlement takes place under the standard rules applicable to the market and instrument.
SAVE	SavingsPlan	Money is withdrawn automatically from the savings plan.
SELL	SellersOption	Settlement takes place at the choice/ option of the seller.

CodeName	Name	Definition
TBAT	ToBeAnnouncedTrade	Settlement takes place as a result of a "to be announced" trade.
TFIV	TPlusFive	Settlement takes place on the trade date plus five business days.
TFOR	TPlusFour	Settlement takes place on the trade date plus four business days.
TONE	TPlusOne	Settlement takes place on the trade date plus one business day.
TTRE	TPlusThree	Settlement takes place on the trade date plus three business days.
TTWO	TPlusTwo	Settlement takes place on the trade date plus two business days.
WHIF	WhenAndIfIssued	Settlement takes place when the financial instrument is issued by the issuer.
WDIS	WhenDistributed	Settlement takes place when the financial instrument is distributed.
WISS	WhenIssued	Settlement is to be done when the security is issued.
WHID	WhenIssuedOrDistributed	Settlement takes place when the financial instrument is issued or distributed.

2.4.3.11.4 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Specifies the date on which the trade will be settled.

Datatype: "ISODate" on page 190

2.4.3.11.5 ValuationRate <ValtnRate>

Presence: [1..1]

Definition: Specifies the valuation rate used for the trade.

ValuationRate <ValtnRate> contains the following **AgreedRate3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ExchangeRate *<XchgRate>*	[1..1]	Rate		19
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	20
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	20

2.4.3.11.5.1 ExchangeRate <XchgRate>

Presence: [1..1]

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

Datatype: "BaseOneRate" on page 194

2.4.3.11.5.2 UnitCurrency <UnitCcy>

Presence: [0..1]

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

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 179

Constraints

- **ActiveCurrency**

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

2.4.3.11.5.3 QuotedCurrency <QtdCcy>

Presence: [0..1]

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

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 179

Constraints

- **ActiveCurrency**

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

2.4.3.11.6 ForwardPoints <FwdPts>

Presence: [0..1]

Definition: Specifies the forward points of the trade if needed.

Datatype: "DecimalNumber" on page 193

2.4.3.11.7 CalculatedCounterpartyCurrencyLastQuantity <ClctdCtrPtyCcyLastQty>

Presence: [1..1]

Definition: Amount of trade in corresponding currency.

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

Datatype: "ActiveCurrencyAndAmount" on page 176

Constraints

- **ActiveCurrency**

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

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

2.4.3.11.8 ValueDate <ValDt>

Presence: [1..1]

Definition: Specifies the value date of spot transaction.

Datatype: "ISODate" on page 190

2.4.3.11.9 RiskAmount <RskAmt>

Presence: [1..1]

Definition: Measurement of the amount of the trade values converted in the US dollars.

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

Datatype: "ActiveCurrencyAndAmount" on page 176

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

2.4.3.11.10 SecurityIdentification <SctyId>

Presence: [1..1]

Definition: Security identification of the trade.

SecurityIdentification <SctyId> contains the following **SecurityIdentification18** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SecurityIdentificationSource *<SctyIdSrc>*	[1..1]	CodeSet		21
	SecurityIdentification *<SctyId>*	[1..1]	Text		22

2.4.3.11.10.1 SecurityIdentificationSource <SctyIdSrc>

Presence: [1..1]

Definition: Security identification source of the trade.

Datatype: "IdentificationType2Code" on page 182

CodeName	Name	Definition
CDCO	CDC	CDC is an abbreviation of China Central Depository & Clearing Co, Ltd, an entity undertake functions of centralized depository and settlement for inter-bank bond market in China.
CFET	CFETS	CFETS is an abbreviation of China Foreign Exchange Trade System, which is a sub-institution of the PBC. Its main functions include: providing systems for FX trading, RMB lending, bond trading and exchange rate and interest rate derivatives trading; organizing FX trading, RMB lending, bond trading, and exchange rate and interest rate derivatives trading; providing clearing, information, risk management, and surveillance services on interbank markets; and engaging in other businesses authorized by the PBC.
RICC	RICCode	RIC Code is an abbreviation of Reuters Instrument Code. RIC as encoding rule which has been wildly adopted in FX market and defines information including trading category, tenor, trade instrument and so on.
USDE	UserDefined	User defined code.

2.4.3.11.10.2 SecurityIdentification <SctyId>

Presence: [1..1]

Definition: Security identification of the trade.

Datatype: "Max35Text" on page 195

2.4.3.11.11 FixingCurrency <FxgCcy>

Presence: [0..1]

Definition: Specifies the ISO code of the fixing currency.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 179

Constraints

- **ActiveCurrency**

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

2.4.3.11.12 FixingDate <FxgDt>

Presence: [0..1]

Definition: Date at which the rate determination is made in the NDF trade.

Datatype: "ISODate" on page 190

2.4.3.11.13 OptionIndicator <OptnInd>

Presence: [0..1]

Definition: Indicates whether the spot trade is produced by the option.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 193):

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

2.4.3.11.14 DeltaIndicator <DltaInd>

Presence: [0..1]

Definition: Indicate the trade whether it's exchange delta.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 193):

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

2.4.3.11.15 AssociatedTradeReference <AssoctdTradRef>

Presence: [0..*]

Definition: Some associated trade reference needs to be specified.

Datatype: "Max70Text" on page 195

2.4.3.12 SwapLeg <SwpLeg>

Presence: [0..*]

Definition: Provides details about each leg of the multileg instrument (foreign exchange swap).

SwapLeg <SwpLeg> contains the following **InstrumentLeg7** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	LegSide *<LegSd>*	[1..1]	CodeSet		24
	LegSettlementType *<LegSttlmTp>*	[1..1]	CodeSet		26
	LegSettlementDate *<LegSttlmDt>*	[1..1]	DateTime		27
	LegLastPrice *<LegLastPric>*	[1..1]	Amount	C1	27
	LegSettlementCurrency *<LegSttlmCcy>*	[1..1]	CodeSet	C1	27
	LegOrderQuantity *<LegOrdrQty>*	[1..1]	Amount	C1, C4	27
	LegForwardPoints *<LegFwdPts>*	[1..1]	Quantity		28
	LegCalculatedCounterpartyCurrencyLastQuantity *<LegClctdCtrPtyCcyLastQty>*	[1..1]	Amount	C1, C4	28
	LegRiskAmount *<LegRskAmt>*	[1..1]	Amount	C1, C4	28
	LegValuationRate *<LegValtnRate>*	[1..1]			29
	ExchangeRate *<XchgRate>*	[1..1]	Rate		29
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	29
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	30
	LegValueDate *<LegValDt>*	[1..1]	Date		30
	LegCurrency *<LegCcy>*	[1..1]	CodeSet	C1	30
	LegSymbol *<LegSymb>*	[1..1]	Text		30
	LegSecurityIdentification *<LegSctyId>*	[1..1]			30
	SecurityIdentificationSource *<SctyIdSrc>*	[1..1]	CodeSet		31
	SecurityIdentification *<SctyId>*	[1..1]	Text		31

2.4.3.12.1 LegSide <LegSd>

Presence: [1..1]

Definition: Coded list to specify the side of the trade leg.

Datatype: "Side1Code" on page 187

CodeName	Name	Definition
BUYI	Buy	Order is buy driven.
SELL	Sell	Order is sell driven.
TWOS	TwoSided	Indicates that the side refers to both buys and sells.
BUMI	BuyMinus	A round-lot market order to buy minus is an order to buy a stated amount of a stock provided that its price is: - not higher than the last sale if the last sale was a minus or zero minus tick and

CodeName	Name	Definition
		- not higher than the last sale minus the minimum fractional change in the stock if the last sale was a plus or zero plus tick. A limit price order to buy minus also states the highest price at which it can be executed.
SEPL	SellPlus	A round-lot market order to sell plus is an order to sell a stated amount of a stock provided that its price is: - not lower than the last sale if the last sale was a plus or zero plus tick and - not lower than the last sale minus the minimum fractional change in the stock if the last sale was a minus or zero minus tick. A limit-price order to sell plus also states the lowest price at which it can be executed.
SESH	SellShort	An order to sell a security that the seller does not own; a sale effected by delivering a security borrowed by, or for the account of, the seller. Can only be executed on a plus or zero plus tick.
SSEX	SellShortExempt	Short sale exempt from short-sale rules.
CROS	Cross	Identifies an order for which a broker wishes to take the other side and cross with the client.
CRSH	CrossShort	Identifies a type of order for which a broker wants to cross with the client in the case a client wants to establish a short position, and sends a Sell Short order to the broker. Many exchanges have tick rules needing to be enforced, and the order getting converted from Sell Short to Cross (instead of Cross Short) could result in an illegal short sell.
CSHE	CrossShortExempt	Identifies a type of order for which a broker wants to cross with the client in the case a client wants to establish a short position and is exempt from the uptick restriction. Used as audit trail on exchanges.
DEFI	AsDefined	Indicates, in the case of a multileg instrument,that the sides of the legs are the same as defined at the creation of the multileg instrument.
OPPO	Opposite	Indicates, in the case of a multileg instrument,that the sides of the legs are the opposite of their definition at the creation of the multileg instrument.
UNDI	Undisclosed	The side of the indication of interest is not disclosed.

2.4.3.12.2 LegSettlementType <LegSttlmTp>

Presence: [1..1]

Definition: Specifies the date of settlement, in coded form.

Datatype: "SettlementDate8Code" on page 186

CodeName	Name	Definition
ASAP	AsSoonAsPossible	Transfer is to be effected as soon as possible.
ENDC	AtEndOfContract	Transfer is to be effected at the end of the contract.
CASH	Cash	Settlement takes place on the trade date.
CLEA	Cleared	Cash settlement takes place before trade date.
MONT	EndOfMonth	Settlement takes place at the end of the month.
FUTU	Future	Settlement takes place on the trade date plus six or more business days.
PRVD	PreviousDay	Event occurs on the previous day.
REGU	Regular	Settlement takes place under the standard rules applicable to the market and instrument.
SAVE	SavingsPlan	Money is withdrawn automatically from the savings plan.
SELL	SellersOption	Settlement takes place at the choice/ option of the seller.
TBAT	ToBeAnnouncedTrade	Settlement takes place as a result of a "to be announced" trade.
TFIV	TPlusFive	Settlement takes place on the trade date plus five business days.
TFOR	TPlusFour	Settlement takes place on the trade date plus four business days.
TONE	TPlusOne	Settlement takes place on the trade date plus one business day.
TTRE	TPlusThree	Settlement takes place on the trade date plus three business days.
TTWO	TPlusTwo	Settlement takes place on the trade date plus two business days.
WHIF	WhenAndIfIssued	Settlement takes place when the financial instrument is issued by the issuer.
WDIS	WhenDistributed	Settlement takes place when the financial instrument is distributed.
WISS	WhenIssued	Settlement is to be done when the security is issued.

CodeName	Name	Definition
WHID	WhenIssuedOrDistributed	Settlement takes place when the financial instrument is issued or distributed.

2.4.3.12.3 LegSettlementDate <LegSttlmDt>

Presence: [1..1]

Definition: Specifies the date and time on which the trade will be settled.

Datatype: "ISODateTime" on page 190

2.4.3.12.4 LegLastPrice <LegLastPric>

Presence: [1..1]

Definition: Execution price of trade leg.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd13DecimalAmount" on page 176

Constraints

- **ActiveCurrency**

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

2.4.3.12.5 LegSettlementCurrency <LegSttlmCcy>

Presence: [1..1]

Definition: Settlement currency of trade leg, agreed by both sides of the trade.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 179

Constraints

- **ActiveCurrency**

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

2.4.3.12.6 LegOrderQuantity <LegOrdrQty>

Presence: [1..1]

Definition: Amount of trade leg in trading currency.

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

Datatype: "ActiveCurrencyAndAmount" on page 176

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

2.4.3.12.7 LegForwardPoints <LegFwdPts>

Presence: [1..1]

Definition: Forward points added to last spot rate. May be a negative value. Expressed in decimal form.

Datatype: "DecimalNumber" on page 193

2.4.3.12.8 LegCalculatedCounterpartyCurrencyLastQuantity <LegClctdCtrPtyCcyLastQty>

Presence: [1..1]

Definition: Used for the calculated quantity of the other side of the currency trade. Can be derived from leg order quantity and leg last price.

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

Datatype: "ActiveCurrencyAndAmount" on page 176

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

2.4.3.12.9 LegRiskAmount <LegRskAmt>

Presence: [1..1]

Definition: Measurement of the leg trade values in terms of a currency (for example, the amount of trade in US dollars).

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

Datatype: "ActiveCurrencyAndAmount" on page 176

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

2.4.3.12.10 LegValuationRate <LegValtnRate>

Presence: [1..1]

Definition: Specifies the valuation rate used for the trade leg.

LegValuationRate <LegValtnRate> contains the following **AgreedRate3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ExchangeRate *<XchgRate>*	[1..1]	Rate		29
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	29
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	30

2.4.3.12.10.1 ExchangeRate <XchgRate>

Presence: [1..1]

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

Datatype: "BaseOneRate" on page 194

2.4.3.12.10.2 UnitCurrency <UnitCcy>

Presence: [0..1]

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

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 179

Constraints

- **ActiveCurrency**

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

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

2.4.3.12.10.3 QuotedCurrency <QtdCcy>

Presence: [0..1]

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

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 179

Constraints

- **ActiveCurrency**

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

2.4.3.12.11 LegValueDate <LegValDt>

Presence: [1..1]

Definition: Specifies the value date of leg spot transaction.

Datatype: "ISODate" on page 190

2.4.3.12.12 LegCurrency <LegCcy>

Presence: [1..1]

Definition: Currency trade is conducted.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 179

Constraints

- **ActiveCurrency**

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

2.4.3.12.13 LegSymbol <LegSymb>

Presence: [1..1]

Definition: Symbol of the leg trade.

Datatype: "Max35Text" on page 195

2.4.3.12.14 LegSecurityIdentification <LegSctyId>

Presence: [1..1]

Definition: Security identification of the leg trade.

LegSecurityIdentification <LegSctyId> contains the following **SecurityIdentification18** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SecurityIdentificationSource <*SctyIdSrc*>	[1..1]	CodeSet		31
	SecurityIdentification <*SctyId*>	[1..1]	Text		31

2.4.3.12.14.1 SecurityIdentificationSource <SctyIdSrc>

Presence: [1..1]

Definition: Security identification source of the trade.

Datatype: "IdentificationType2Code" on page 182

CodeName	Name	Definition
CDCO	CDC	CDC is an abbreviation of China Central Depository & Clearing Co, Ltd, an entity undertake functions of centralized depository and settlement for inter-bank bond market in China.
CFET	CFETS	CFETS is an abbreviation of China Foreign Exchange Trade System, which is a sub-institution of the PBC. Its main functions include: providing systems for FX trading, RMB lending, bond trading and exchange rate and interest rate derivatives trading; organizing FX trading, RMB lending, bond trading, and exchange rate and interest rate derivatives trading; providing clearing, information, risk management, and surveillance services on interbank markets; and engaging in other businesses authorized by the PBC.
RICC	RICCode	RIC Code is an abbreviation of Reuters Instrument Code. RIC as encoding rule which has been wildly adopted in FX market and defines information including trading category, tenor, trade instrument and so on.
USDE	UserDefined	User defined code.

2.4.3.12.14.2 SecurityIdentification <SctyId>

Presence: [1..1]

Definition: Security identification of the trade.

Datatype: "Max35Text" on page 195

2.4.3.13 ProductIdentification <PdctId>

Presence: [0..1]

Definition: Identification of the treasury trade product, as assigned under a formal or proprietary identification scheme.

ProductIdentification <PdctId> contains one of the following elements (see "SecurityIdentification38Choice" on page 174 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	ISIN <*ISIN*>	[1..1]	IdentifierSet		174
Or	AlternateIdentification <*AltrnId*>	[1..1]	±		174
Or	RIC <*RIC*>	[1..1]	IdentifierSet		175
Or	TickerSymbol <*TckrSymb*>	[1..1]	IdentifierSet		175
Or	Bloomberg <*Blmbrg*>	[1..1]	IdentifierSet		175
Or	CTA <*CTA*>	[1..1]	IdentifierSet		175
Or}	Common <*Cmon*>	[1..1]	IdentifierSet		175

2.4.3.14 AssociatedTradeReference <AssoctdTradRef>

Presence: [0..*]

Definition: Some associated trade reference needs to be specified.

Datatype: "Max70Text" on page 195

2.4.4 ConfirmationType <ConfTp>

Presence: [1..1]

Definition: Identifies the type of confirmation message being sent.

Datatype: "ConfirmationRequest1Code" on page 180

CodeName	Name	Definition
CONF	Confirmation	To confirm the trade.
CNRR	ConfirmationRequestRejected	To reject the confirmation of the trade.
STAT	Status	To inquire about the status of the trade confirmation.

2.4.5 QueryPeriod <QryPrd>

Presence: [1..1]

Definition: Period of the inquiry.

QueryPeriod <QryPrd> contains the following elements (see "Period12" on page 164 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	StartDate *<StartDt>*	[1..1]			164
{Or	Date *<Dt>*	[1..1]	±		164
Or}	NotSpecifiedDate *<NotSpcfdDt>*	[1..1]	CodeSet		165
	EndDate *<EndDt>*	[1..1]			165
{Or	Date *<Dt>*	[1..1]	±		165
Or}	NotSpecifiedDate *<NotSpcfdDt>*	[1..1]	CodeSet		165

2.4.6 QueryStartNumber <QryStartNb>

Presence: [1..1]

Definition: Start number in request result.

Datatype: "Max35NumericText" on page 195

2.4.7 QueryTradeStatus <QryTradSts>

Presence: [1..1]

Definition: Specifies the inquiry status of the trade.

Datatype: "QueryTradeStatus1Code" on page 185

CodeName	Name	Definition
QAST	QueryAllStatus	Query for all trades.
QCTR	QueryCanceledTrade	Query for trades have been canceled.
QCIR	QueryCancellingTrade	Query for cancelling trades.
QETR	QueryEmergencyTrade	Query for emergency trades.
QNTR	QueryNewTrade	Query for new trades.
QRTR	QueryReplacedTrade	Query for trades have been replaced.

2.4.8 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C11 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 169 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		169
	Envelope <*Envlp*>	[1..1]	(External Schema)		170

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 fxtr.035.001.02 ForeignExchangeTradeConfirmationRequestAmendmentRequestV02

3.1 MessageDefinition Functionality

Scope

The ForeignExchangeTradeConfirmationRequestAmendmentRequest message is sent from a market participant to a Central matching utility (CMU) to amend the ForeignExchangeTradeConfirmationRequest previously sent.

Usage

The request is sent by the market participants to the CMU after the confirmation is requested.

Outline

The ForeignExchangeTradeConfirmationRequestAmendmentRequestV02 MessageDefinition is composed of 9 MessageBuildingBlocks:

A. Header

   Message management information.

B. AmendmentRequestIdentification

   Identifies the amendment request messge.

C. TradingSideIdentification

   Specifies the trading side of the treasury trade which is captured.

D. CounterpartySideIdentification

   Specifies the counterparty side of the treasury trade which is captured.

E. TradeDetail

   Details of the treasury trade confirmed.

F. QueryPeriod

   Period of the inquiry.

G. QueryStartNumber

   Number which the query results will start from.

H. QueryTradeStatus

   Specifies the inquiry status of the trade.

I. SupplementaryData

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

3.2 Structure

Or	MessageElement/BuildingBlock*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Message root <Document> <FXTradConfReqAmdmntReq>	[1..1]			
	Header *<Hdr>*	[1..1]			40
	FormatVersion *<FrmtVrsn>*	[1..1]	Text		41
	ExchangeIdentification *<XchgId>*	[1..1]	Text		41
	InitiatingParty *<InitgPty>*	[1..1]	±		41
	RecipientParty *<RcptPty>*	[0..1]	±		41
	MessageSequenceNumber *<MsgSeqNb>*	[1..1]	Quantity		41
	CreationDateTime *<CreDtTm>*	[1..1]	DateTime		42
	AmendmentRequestIdentification *<AmdmntReqId>*	[1..1]	±		42
	TradingSideIdentification *<TradgSdId>*	[0..1]			42
	FundInformation *<FndInf>*	[0..1]			43
	FundIdentification *<FndId>*	[1..1]	Text		44
	AccountIdentificationWithCustodian *<AcctIdWthCtdn>*	[0..1]	Text		44
	CustodianIdentification *<CtdnId>*	[0..1]			44
{Or	**NameAndAddress** *<NmAndAdr>*	[1..1]	±		44
Or}	**AnyBIC** *<AnyBIC>*	[1..1]	±		44
	BuyerOrSellerIndicator *<BuyrOrSellrInd>*	[1..1]	CodeSet		45
	InitiatorIndicator *<InitrInd>*	[1..1]	CodeSet		45
	TradePartyIdentification *<TradPtyId>*	[1..1]			45
	PartySource *<PtySrc>*	[0..1]	CodeSet		45
	TradePartyIdentification *<TradPtyId>*	[1..1]	Text		46
	SubmittingParty *<SubmitgPty>*	[1..1]			46
	PartyIdentification *<PtyId>*	[1..*]			46
	IdentificationType *<IdTp>*	[1..1]	CodeSet		47
	Identification *<Id>*	[1..1]	Text		48
	AccountIdentification *<AcctId>*	[1..*]			48
	AccountType *<AcctTp>*	[1..1]	CodeSet		48
	Identification *<Id>*	[1..1]	±		50
	CounterpartySideIdentification *<CtrPtySdId>*	[0..1]			50
	FundInformation *<FndInf>*	[0..1]			51

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	FundIdentification *<FndId>*	[1..1]	Text		52
	AccountIdentificationWithCustodian *<AcctIdWthCtdn>*	[0..1]	Text		52
	CustodianIdentification *<CtdnId>*	[0..1]			52
{Or	**NameAndAddress** *<NmAndAdr>*	[1..1]	±		52
Or}	**AnyBIC** *<AnyBIC>*	[1..1]	±		52
	BuyerOrSellerIndicator *<BuyrOrSellrInd>*	[1..1]	CodeSet		53
	InitiatorIndicator *<InitrInd>*	[1..1]	CodeSet		53
	TradePartyIdentification *<TradPtyId>*	[1..1]			53
	PartySource *<PtySrc>*	[0..1]	CodeSet		53
	TradePartyIdentification *<TradPtyId>*	[1..1]	Text		54
	SubmittingParty *<SubmitgPty>*	[1..1]			54
	PartyIdentification *<PtyId>*	[1..*]			54
	IdentificationType *<IdTp>*	[1..1]	CodeSet		55
	Identification *<Id>*	[1..1]	Text		56
	AccountIdentification *<AcctId>*	[1..*]			56
	AccountType *<AcctTp>*	[1..1]	CodeSet		56
	Identification *<Id>*	[1..1]	±		58
	TradeDetail *<TradDtl>*	[1..1]		C5, C6, C7, C8, C9, C10, C12	58
	TradeIdentification *<TradId>*	[1..1]	Text		61
	TradeDate *<TradDt>*	[1..1]	Date		61
	ForeignExchangeTradeProduct *<FXTradPdct>*	[1..1]	CodeSet		61
	TradingCurrency *<TradgCcy>*	[0..1]	CodeSet	C1	62
	SettlementCurrency *<SttlmCcy>*	[0..1]	CodeSet	C1	62
	TradingMethod *<TradgMtd>*	[0..1]	CodeSet		62
	TradingMode *<TradgMd>*	[1..1]	CodeSet		63
	ClearingMethod *<ClrMtd>*	[1..1]	CodeSet		64
	Symbol *<Symb>*	[0..1]	Text		64
	PlaceOfConfirmation *<PlcOfConf>*	[0..1]	IdentifierSet	C2	64
	ForeignExchangeDetails *<FXDtls>*	[0..1]			64
	ExecutionPrice *<ExctnPric>*	[1..1]	Amount	C1	65

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	LastQuantity *<LastQty>*	[1..1]	Amount	C1, C4	66
	SettlementType *<SttlmTp>*	[1..1]	CodeSet		66
	SettlementDate *<SttlmDt>*	[1..1]	Date		67
	ValuationRate *<ValtnRate>*	[1..1]			67
	ExchangeRate *<XchgRate>*	[1..1]	Rate		67
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	68
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	68
	ForwardPoints *<FwdPts>*	[0..1]	Quantity		68
	CalculatedCounterpartyCurrencyLastQuantity *<ClctdCtrPtyCcyLastQty>*	[1..1]	Amount	C1, C4	68
	ValueDate *<ValDt>*	[1..1]	Date		69
	RiskAmount *<RskAmt>*	[1..1]	Amount	C1, C4	69
	SecurityIdentification *<SctyId>*	[1..1]			69
	SecurityIdentificationSource *<SctyIdSrc>*	[1..1]	CodeSet		69
	SecurityIdentification *<SctyId>*	[1..1]	Text		70
	FixingCurrency *<FxgCcy>*	[0..1]	CodeSet	C1	70
	FixingDate *<FxgDt>*	[0..1]	Date		70
	OptionIndicator *<OptnInd>*	[0..1]	Indicator		71
	DeltaIndicator *<DltaInd>*	[0..1]	Indicator		71
	AssociatedTradeReference *<AssoctdTradRef>*	[0..*]	Text		71
	SwapLeg *<SwpLeg>*	[0..*]			71
	LegSide *<LegSd>*	[1..1]	CodeSet		72
	LegSettlementType *<LegSttlmTp>*	[1..1]	CodeSet		74
	LegSettlementDate *<LegSttlmDt>*	[1..1]	DateTime		75
	LegLastPrice *<LegLastPric>*	[1..1]	Amount	C1	75
	LegSettlementCurrency *<LegSttlmCcy>*	[1..1]	CodeSet	C1	75
	LegOrderQuantity *<LegOrdrQty>*	[1..1]	Amount	C1, C4	75
	LegForwardPoints *<LegFwdPts>*	[1..1]	Quantity		76
	LegCalculatedCounterpartyCurrencyLastQuantity *<LegClctdCtrPtyCcyLastQty>*	[1..1]	Amount	C1, C4	76
	LegRiskAmount *<LegRskAmt>*	[1..1]	Amount	C1, C4	76
	LegValuationRate *<LegValtnRate>*	[1..1]			77
	ExchangeRate *<XchgRate>*	[1..1]	Rate		77

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	77
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	78
	LegValueDate *<LegValDt>*	[1..1]	Date		78
	LegCurrency *<LegCcy>*	[1..1]	CodeSet	C1	78
	LegSymbol *<LegSymb>*	[1..1]	Text		78
	LegSecurityIdentification *<LegSctyId>*	[1..1]			78
	SecurityIdentificationSource *<SctyIdSrc>*	[1..1]	CodeSet		79
	SecurityIdentification *<SctyId>*	[1..1]	Text		79
	ProductIdentification *<PdctId>*	[0..1]	±		79
	AssociatedTradeReference *<AssoctdTradRef>*	[0..*]	Text		80
	QueryPeriod *<QryPrd>*	[1..1]	±		80
	QueryStartNumber *<QryStartNb>*	[1..1]	Text		80
	QueryTradeStatus *<QryTradSts>*	[1..1]	CodeSet		80
	SupplementaryData *<SplmtryData>*	[0..*]	±	C11	81

3.3 Constraints

C1 ActiveCurrency

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

C2 AnyBIC

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered 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 DeltaIndicatorRule

If ForeignExchangeTradeProduct is equal to value 'SPOT' (Foreign Exchange Spot) or 'FORW' (Foreign Exchange Forward) , then DeltaIndicator must be present.

C6 FixingCurrencyAndFixingDateRule

If ForeignExchangeTradeProduct is equal to value 'NDFO' (Foreign Exchange Non Deliverable Forward), then FixingCurrency and FixingDate must be present.

C7 ForeignExchangeTradeProduct1Rule

If ForeignExchangeTradeProduct is equal to 'FORW' (Foreign Exchange Forward) or 'NDFO' (Foreign Exchange Non Deliverable Forward) or 'SPOT' (Foreign Exchange Spot), then ForeignExchangeDetails must be present.

C8 ForeignExchangeTradeProduct2Rule

If Foreign Exchange Trade Product is equal to 'SWAP' (Foreign Exchange Swap), then SwapLeg must be present.

C9 ForwardPointsRule

If ForeignExchangeTradeProduct is equal to value 'NDFO' (Foreign Exchange Non Deliverable Forward) or 'FORW' (Foreign Exchange Forward), then ForwardPoints must be present.

C10 OptionIndicatorRule

If ForeignExchangeTradeProduct is equal to value 'SPOT' (Foreign Exchange Spot), then OptionIndicator Must be present.

C11 SupplementaryDataRule

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

C12 SwapLegRule

If Foreign ExchangeTradeProduct is equal to 'SWAP' (Foreign Exchange Swap), then SwapLeg must be present.

3.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

3.4.1 Header <Hdr>

Presence: [1..1]

Definition: Message management information.

Header <Hdr> contains the following **Header23** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FormatVersion <*FrmtVrsn*>	[1..1]	Text		41
	ExchangeIdentification <*XchgId*>	[1..1]	Text		41
	InitiatingParty <*InitgPty*>	[1..1]	±		41
	RecipientParty <*RcptPty*>	[0..1]	±		41
	MessageSequenceNumber <*MsgSeqNb*>	[1..1]	Quantity		41
	CreationDateTime <*CreDtTm*>	[1..1]	DateTime		42

3.4.1.1 FormatVersion <FrmtVrsn>

Presence: [1..1]

Definition: Version of file format.

Datatype: "Max6Text" on page 195

3.4.1.2 ExchangeIdentification <XchgId>

Presence: [1..1]

Definition: Unique identification of an exchange occurrence.

Datatype: "Max3NumericText" on page 195

3.4.1.3 InitiatingParty <InitgPty>

Presence: [1..1]

Definition: Unique identification of the partner that has initiated the exchange.

InitiatingParty <InitgPty> contains the following elements (see "GenericIdentification32" on page 167 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		167
	Type <*Tp*>	[0..1]	CodeSet		168
	Issuer <*Issr*>	[0..1]	CodeSet		168
	ShortName <*ShrtNm*>	[0..1]	Text		168

3.4.1.4 RecipientParty <RcptPty>

Presence: [0..1]

Definition: Unique identification of the partner that is the recipient of the exchange.

RecipientParty <RcptPty> contains the following elements (see "GenericIdentification32" on page 167 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		167
	Type <*Tp*>	[0..1]	CodeSet		168
	Issuer <*Issr*>	[0..1]	CodeSet		168
	ShortName <*ShrtNm*>	[0..1]	Text		168

3.4.1.5 MessageSequenceNumber <MsgSeqNb>

Presence: [1..1]

Definition: Sequence of this message in a conversation in integer.

Datatype: "Number" on page 194

3.4.1.6 CreationDateTime <CreDtTm>

Presence: [1..1]

Definition: Date and time at which the file or message was created.

Datatype: "ISODateTime" on page 190

3.4.2 AmendmentRequestIdentification <AmdmntReqId>

Presence: [1..1]

Definition: Identifies the amendment request messge.

AmendmentRequestIdentification <AmdmntReqId> contains the following elements (see "MessageIdentification1" on page 166 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		166
	CreationDateTime <*CreDtTm*>	[1..1]	DateTime		166

3.4.3 TradingSideIdentification <TradgSdId>

Presence: [0..1]

Definition: Specifies the trading side of the treasury trade which is captured.

TradingSideIdentification <TradgSdId> contains the following **TradePartyIdentification9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FundInformation *<FndInf>*	[0..1]			43
	FundIdentification *<FndId>*	[1..1]	Text		44
	AccountIdentificationWithCustodian *<AcctIdWthCtdn>*	[0..1]	Text		44
	CustodianIdentification *<CtdnId>*	[0..1]			44
{Or	**NameAndAddress** *<NmAndAdr>*	[1..1]	±		44
Or}	**AnyBIC** *<AnyBIC>*	[1..1]	±		44
	BuyerOrSellerIndicator *<BuyrOrSellrInd>*	[1..1]	CodeSet		45
	InitiatorIndicator *<InitrInd>*	[1..1]	CodeSet		45
	TradePartyIdentification *<TradPtyId>*	[1..1]			45
	PartySource *<PtySrc>*	[0..1]	CodeSet		45
	TradePartyIdentification *<TradPtyId>*	[1..1]	Text		46
	SubmittingParty *<SubmitgPty>*	[1..1]			46
	PartyIdentification *<PtyId>*	[1..*]			46
	IdentificationType *<IdTp>*	[1..1]	CodeSet		47
	Identification *<Id>*	[1..1]	Text		48
	AccountIdentification *<AcctId>*	[1..*]			48
	AccountType *<AcctTp>*	[1..1]	CodeSet		48
	Identification *<Id>*	[1..1]	±		50

3.4.3.1 FundInformation <FndInf>

Presence: [0..1]

Definition: Identifies the fund which is one of the parties in a treasury trade.

FundInformation <FndInf> contains the following **FundIdentification6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FundIdentification *<FndId>*	[1..1]	Text		44
	AccountIdentificationWithCustodian *<AcctIdWthCtdn>*	[0..1]	Text		44
	CustodianIdentification *<CtdnId>*	[0..1]			44
{Or	**NameAndAddress** *<NmAndAdr>*	[1..1]	±		44
Or}	**AnyBIC** *<AnyBIC>*	[1..1]	±		44

3.4.3.1.1 FundIdentification <FndId>

Presence: [1..1]

Definition: Identification of the investment fund.

Datatype: "Max35Text" on page 195

3.4.3.1.2 AccountIdentificationWithCustodian <AcctIdWthCtdn>

Presence: [0..1]

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

Datatype: "Max35Text" on page 195

3.4.3.1.3 CustodianIdentification <CtdnId>

Presence: [0..1]

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

CustodianIdentification <CtdnId> contains one of the following **PartyIdentification251Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**NameAndAddress** <*NmAndAdr*>	[1..1]	±		44
Or}	**AnyBIC** <*AnyBIC*>	[1..1]	±		44

3.4.3.1.3.1 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Identification of the party expressed as name and address and an alternative identifier.

NameAndAddress <NmAndAdr> contains the following elements (see "NameAndAddress8" on page 171 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Name <*Nm*>	[1..1]	Text		171
	Address <*Adr*>	[0..1]	±		171
	AlternativeIdentifier <*AltrntvIdr*>	[0..10]	Text		172

3.4.3.1.3.2 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Identification of the party expressed as a BIC and an alternative identifier.

AnyBIC <AnyBIC> contains the following elements (see "PartyIdentification265" on page 170 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	170
	AlternativeIdentifier <*AltrntvIdr*>	[0..10]	Text		170

3.4.3.2 BuyerOrSellerIndicator <BuyrOrSellrInd>

Presence: [1..1]

Definition: Specifies the party which is the buyer or the seller.

Datatype: "OptionParty1Code" on page 183

CodeName	Name	Definition
SLLR	Seller	Seller in a trade.
BYER	Buyer	Buyer in a trade.

3.4.3.3 InitiatorIndicator <InitrInd>

Presence: [1..1]

Definition: Specifies if a trade party is a taker or a maker.

Datatype: "OptionParty3Code" on page 183

CodeName	Name	Definition
MAKE	Maker	Indicates the receiver of the trade.
TAKE	Taker	Indicates the initiator of the trade.

3.4.3.4 TradePartyIdentification <TradPtyId>

Presence: [1..1]

Definition: Identification of the party.

TradePartyIdentification <TradPtyId> contains the following **PartyIdentification78** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PartySource <*PtySrc*>	[0..1]	CodeSet		45
	TradePartyIdentification <*TradPtyId*>	[1..1]	Text		46

3.4.3.4.1 PartySource <PtySrc>

Presence: [0..1]

Definition: Indicate the source of the party.

Datatype: "IdentificationType1Code" on page 181

CodeName	Name	Definition
BASC	BankSortCode	Specified source is bank.
BICO	BIC	BIC code defines as a standard format of business identifier code. It is a unique identification code for both financial and non-financial institutions.

CodeName	Name	Definition
CFET	CFETS	CFETS is an abbreviation of China Foreign Exchange Trade System, which is a sub-institution of the PBC. Its main functions include: providing systems for FX trading, RMB lending, bond trading and exchange rate and interest rate derivatives trading; organizing FX trading, RMB lending, bond trading, and exchange rate and interest rate derivatives trading; providing clearing, information, risk management, and surveillance services on interbank markets; and engaging in other businesses authorized by the PBC.

3.4.3.4.2 TradePartyIdentification <TradPtyId>

Presence: [1..1]

Definition: Identification of the party.

Datatype: "Max35Text" on page 195

3.4.3.5 SubmittingParty <SubmitgPty>

Presence: [1..1]

Definition: Specifies the party which submits a treasury trade to a matching system or to a settlement system or to a counterparty.

SubmittingParty <SubmitgPty> contains the following **PartyIdentificationAndAccount119** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PartyIdentification <*PtyId*>	[1..*]			46
	IdentificationType <*IdTp*>	[1..1]	CodeSet		47
	Identification <*Id*>	[1..1]	Text		48
	AccountIdentification <*AcctId*>	[1..*]			48
	AccountType <*AcctTp*>	[1..1]	CodeSet		48
	Identification <*Id*>	[1..1]	±		50

3.4.3.5.1 PartyIdentification <PtyId>

Presence: [1..*]

Definition: Identification of the party that legally owns the account.

PartyIdentification <PtyId> contains the following **PartyIdentification90** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IdentificationType <*IdTp*>	[1..1]	CodeSet		47
	Identification <*Id*>	[1..1]	Text		48

3.4.3.5.1.1 IdentificationType <IdTp>

Presence: [1..1]

Definition: Specifies a type of party identification.

Datatype: "PartyIdentificationType1Code" on page 183

CodeName	Name	Definition
FXID	FXMemberID	Member identification of the FX trading system.
FXSN	FXSystemEnglishShortName	English short name of FX system.
INGN	InstitutionGroupName	Name of the firm group.
IICS	InstitutionIdentificationInComStarSystem	Institution identification in com star system.
IGBT	InternalGroupTheTraderBelongedTo	Internal team that traders belong.
MAMA	MarketMaker	Specifies the maket makers.
MEOC	MembersOrClients	Identify members or clients.
METY	MemberType	Type of the trading members.
NOMM	NonMarketMaker	Specifies the non maket makers.
OSCO	OtherSystemCode	Specifies other system.
PASS	Password	Password of the trading system.
PONU	PhoneNumber	Phone number of the trading members.
POAD	PostalAddress	Postal address of the trading members.
RMID	RMBMemberIdentification	Member identification of the RMB trading system
SLCN	ShortLegalChineseNameOfFirm	Legal chinese short title of the trading members.
SLNF	ShortLegalNameOfFirm	Legal short title of the trading members.
TACN	TraderChineseName	Chinese names for the traders.
TRCO	TraderCode	Specifies the traders.
TANA	TraderName	Names for the traders.
USIT	UserInputTrades	Input the user of trading system.
USNA	UserName	User name of the trading system.
AUIT	AgentUserInputTrades	Agent input the user of the trading system.
BRID	BranchIdentification	Identification of the branch.
CLIN	ClearingInstitution	Specifies clearing institution.
CMID	CollateralManagementInstitution	Identification of the collateral management institution.
COIN	CollateralManagementInstitutionName	Name of the collateral management institution.
CMOT	ContactMethodOfTrader	Contact method of the traders.
CONU	ContactName	Contact name of the trading members.

CodeName	Name	Definition
CMIN	CustodyManagementInstitution	Institution of custody management.
DECN	DealConfirmContactName	Trade confimation person name.
DEPA	Department	Department of the trading members.
ELCO	EligibleCounterparty	Specifies eligible of counterparty.
EXVE	ExecutionVenue	Place of execution.
FICO	FirmCode	Specifies the firm.
FIID	FirmIdentification	Identification of the firm.
FLCN	FullLegalChineseNameOfFirm	Legal chinese full title of the trading members.
FLNF	FullLegalNameOfFirm	Legal full title of the trading members.

3.4.3.5.1.2 Identification <Id>

Presence: [1..1]

Definition: Identification of a party related information.

Datatype: "Max35Text" on page 195

3.4.3.5.2 AccountIdentification <AcctId>

Presence: [1..*]

Definition: Identification of the account owned by the party.

AccountIdentification <AcctId> contains the following **AccountIdentification30** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	AccountType *<AcctTp>*	[1..1]	CodeSet		48
	Identification *<Id>*	[1..1]	±		50

3.4.3.5.2.1 AccountType <AcctTp>

Presence: [1..1]

Definition: Specifies the type of account.

Datatype: "AccountInformationType1Code" on page 177

CodeName	Name	Definition
IBND	IntermediaryBankNameOfDealtCurrency	Name of intermediary bank for dealt currency.
IBCC	IntermediaryBankNumberOfContraCurrency	Number of intermediary bank for contra currency.
IBDC	IntermediaryBankNumberOfDealtCurrency	Number of intermediary bank for dealt currency.
BIBC	BeneficiaryInstitutionBICCodeOfContraCurrency	BIC code of beneficiary institution for contra currency.
BIBD	BeneficiaryInstitutionBICCodeOfDealtCurrency	BIC code of beneficiary institution for dealt currency.

CodeName	Name	Definition
BINC	BeneficiaryInstitutionNameOfContraCurrency	Name of beneficiary institution for contra currency.
BIND	BeneficiaryInstitutionNameOfDealtCurrency	Name of beneficiary institution for dealt currency.
BICC	BeneficiaryInstitutionNumberOfContraCurrency	Number of beneficiary institution for contra currency.
BIDC	BeneficiaryInstitutionNumberOfDealtCurrency	Number of beneficiary institution for dealt currency.
CMSA	CFETSMarginSettlementAccountNumber	Margin settlement account number of CFETS.
CBBC	CorrespondentBankBICCodeOfContraCurrency	BIC code of correspondent bank for contra currency.
CBBD	CorrespondentBankBICCodeOfDealtCurrency	BIC code of correspondent bank for dealt currency.
CBNC	CorrespondentBankNameOfContraCurrency	Name of correspondent bank for contra currency.
CBND	CorrespondentBankNameOfDealtCurrency	Name of correspondent bank for dealt currency.
CBCC	CorrespondentBankNumberOfContraCurrency	Number of correspondent bank for contra currency.
CBDC	CorrespondentBankNumberOfDealtCurrency	Number of correspondent bank for dealt currency.
CUAC	CurrentAccount	Specifies the current account.
DEAC	DepositAccount	Specifies the deposit account.
FCAA	FundCustodianAccountName	Account name of fund custodian.
FCAN	FundCustodianAccountNumber	Account number of fund custodian.
FCBN	FundCustodianBankName	Name of fund custodian bank.
IBBC	IntermediaryBankBICCodeOfContraCurrency	BIC code of intermediary bank for contra currency.
IBBD	IntermediaryBankBICCodeOfDealtCurrency	BIC code of intermediary bank for dealt currency.
IBNC	IntermediaryBankNameOfContraCurrency	Name of intermediary bank for contra currency.
MCAA	MarginCustodianAccountName	Custodian account name of margin.
MCAN	MarginCustodianAccountNumber	Custodian account number of margin.
MCIC	MarginCustodianInstitutionCode	Code of margin custodian institution.
MCIN	MarginCustodianInstitutionName	Name of margin custodian institution.
MSAA	MarginSettlementAccountName	Settlement account name of margin.
MSBN	MarginSettlementBankName	Settlement bank name of margin.
MCAD	MultiCurrencyAccountDescription	Description of multi currency account.
NODC	NoteOfDealtCurrency	Note for dealt currency.

CodeName	Name	Definition
SCAC	SecuritiesCustodianAccountChineseName	Account chinese name of securities custodians.
SCAA	SecuritiesCustodianAccountName	Account name of securities custodians.
OMSA	OtherMarginSettlementAccountNumber	Margin settlement account number of other institutions.
NOCC	NoteOfContraCurrency	Note for contra currency.
MSBS	MarginSettlementBankSortCode	Settlement bank sort code of margin.
MSAN	MarginSettlementAccountNumber	Margin settlement account number of CDC.
SCAN	SecuritiesCustodianAccountNumber	Account number of securities custodians.
SCIC	SecuritiesCustodianInstitutionCode	Code of securities custodian institution.
SCIN	SecuritiesCustodianInstitutionName	Name of securities custodian institution.
SOCA	StatusOfCashAccount	Status of cash account.
SSCA	StatusOfSecuritiesCustodianAccount	Status of securities custodian account.

3.4.3.5.2.2 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification for the account between the account owner and the account servicer.

Identification <Id> contains the following elements (see "AccountIdentification26" on page 163 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Proprietary <*Prtry*>	[1..1]			163
	Identification <*Id*>	[1..1]	Text		163

3.4.4 CounterpartySideIdentification <CtrPtySdId>

Presence: [0..1]

Definition: Specifies the counterparty side of the treasury trade which is captured.

CounterpartySideIdentification <CtrPtySdId> contains the following **TradePartyIdentification9** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	FundInformation *<FndInf>*	[0..1]			51
	FundIdentification *<FndId>*	[1..1]	Text		52
	AccountIdentificationWithCustodian *<AcctIdWthCtdn>*	[0..1]	Text		52
	CustodianIdentification *<CtdnId>*	[0..1]			52
{Or	**NameAndAddress** *<NmAndAdr>*	[1..1]	±		52
Or}	**AnyBIC** *<AnyBIC>*	[1..1]	±		52
	BuyerOrSellerIndicator *<BuyrOrSellrInd>*	[1..1]	CodeSet		53
	InitiatorIndicator *<InitrInd>*	[1..1]	CodeSet		53
	TradePartyIdentification *<TradPtyId>*	[1..1]			53
	PartySource *<PtySrc>*	[0..1]	CodeSet		53
	TradePartyIdentification *<TradPtyId>*	[1..1]	Text		54
	SubmittingParty *<SubmitgPty>*	[1..1]			54
	PartyIdentification *<PtyId>*	[1..*]			54
	IdentificationType *<IdTp>*	[1..1]	CodeSet		55
	Identification *<Id>*	[1..1]	Text		56
	AccountIdentification *<AcctId>*	[1..*]			56
	AccountType *<AcctTp>*	[1..1]	CodeSet		56
	Identification *<Id>*	[1..1]	±		58

3.4.4.1 FundInformation <FndInf>

Presence: [0..1]

Definition: Identifies the fund which is one of the parties in a treasury trade.

FundInformation <FndInf> contains the following **FundIdentification6** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	FundIdentification *<FndId>*	[1..1]	Text		52
	AccountIdentificationWithCustodian *<AcctIdWthCtdn>*	[0..1]	Text		52
	CustodianIdentification *<CtdnId>*	[0..1]			52
{Or	**NameAndAddress** *<NmAndAdr>*	[1..1]	±		52
Or}	**AnyBIC** *<AnyBIC>*	[1..1]	±		52

3.4.4.1.1 FundIdentification <FndId>

Presence: [1..1]

Definition: Identification of the investment fund.

Datatype: "Max35Text" on page 195

3.4.4.1.2 AccountIdentificationWithCustodian <AcctIdWthCtdn>

Presence: [0..1]

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

Datatype: "Max35Text" on page 195

3.4.4.1.3 CustodianIdentification <CtdnId>

Presence: [0..1]

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

CustodianIdentification <CtdnId> contains one of the following **PartyIdentification251Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**NameAndAddress** <*NmAndAdr*>	[1..1]	±		52
Or}	**AnyBIC** <*AnyBIC*>	[1..1]	±		52

3.4.4.1.3.1 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Identification of the party expressed as name and address and an alternative identifier.

NameAndAddress <NmAndAdr> contains the following elements (see "NameAndAddress8" on page 171 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Name <*Nm*>	[1..1]	Text		171
	Address <*Adr*>	[0..1]	±		171
	AlternativeIdentifier <*AltrntvIdr*>	[0..10]	Text		172

3.4.4.1.3.2 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Identification of the party expressed as a BIC and an alternative identifier.

AnyBIC <AnyBIC> contains the following elements (see "PartyIdentification265" on page 170 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	170
	AlternativeIdentifier <*AltrntvIdr*>	[0..10]	Text		170

3.4.4.2 BuyerOrSellerIndicator <BuyrOrSellrInd>

Presence: [1..1]

Definition: Specifies the party which is the buyer or the seller.

Datatype: "OptionParty1Code" on page 183

CodeName	Name	Definition
SLLR	Seller	Seller in a trade.
BYER	Buyer	Buyer in a trade.

3.4.4.3 InitiatorIndicator <InitrInd>

Presence: [1..1]

Definition: Specifies if a trade party is a taker or a maker.

Datatype: "OptionParty3Code" on page 183

CodeName	Name	Definition
MAKE	Maker	Indicates the receiver of the trade.
TAKE	Taker	Indicates the initiator of the trade.

3.4.4.4 TradePartyIdentification <TradPtyId>

Presence: [1..1]

Definition: Identification of the party.

TradePartyIdentification <TradPtyId> contains the following **PartyIdentification78** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PartySource *<PtySrc>*	[0..1]	CodeSet		53
	TradePartyIdentification *<TradPtyId>*	[1..1]	Text		54

3.4.4.4.1 PartySource <PtySrc>

Presence: [0..1]

Definition: Indicate the source of the party.

Datatype: "IdentificationType1Code" on page 181

CodeName	Name	Definition
BASC	BankSortCode	Specified source is bank.
BICO	BIC	BIC code defines as a standard format of business identifier code. It is a unique identification code for both financial and non-financial institutions.

CodeName	Name	Definition
CFET	CFETS	CFETS is an abbreviation of China Foreign Exchange Trade System, which is a sub-institution of the PBC. Its main functions include: providing systems for FX trading, RMB lending, bond trading and exchange rate and interest rate derivatives trading; organizing FX trading, RMB lending, bond trading, and exchange rate and interest rate derivatives trading; providing clearing, information, risk management, and surveillance services on interbank markets; and engaging in other businesses authorized by the PBC.

3.4.4.4.2 TradePartyIdentification <TradPtyId>

Presence: [1..1]

Definition: Identification of the party.

Datatype: "Max35Text" on page 195

3.4.4.5 SubmittingParty <SubmitgPty>

Presence: [1..1]

Definition: Specifies the party which submits a treasury trade to a matching system or to a settlement system or to a counterparty.

SubmittingParty <SubmitgPty> contains the following **PartyIdentificationAndAccount119** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PartyIdentification *<PtyId>*	[1..*]			54
	IdentificationType *<IdTp>*	[1..1]	CodeSet		55
	Identification *<Id>*	[1..1]	Text		56
	AccountIdentification *<AcctId>*	[1..*]			56
	AccountType *<AcctTp>*	[1..1]	CodeSet		56
	Identification *<Id>*	[1..1]	±		58

3.4.4.5.1 PartyIdentification <PtyId>

Presence: [1..*]

Definition: Identification of the party that legally owns the account.

PartyIdentification <PtyId> contains the following **PartyIdentification90** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IdentificationType *<IdTp>*	[1..1]	CodeSet		55
	Identification *<Id>*	[1..1]	Text		56

3.4.4.5.1.1 IdentificationType <IdTp>

Presence: [1..1]

Definition: Specifies a type of party identification.

Datatype: "PartyIdentificationType1Code" on page 183

CodeName	Name	Definition
FXID	FXMemberID	Member identification of the FX trading system.
FXSN	FXSystemEnglishShortName	English short name of FX system.
INGN	InstitutionGroupName	Name of the firm group.
IICS	InstitutionIdentificationInComStarSystem	Institution identification in com star system.
IGBT	InternalGroupTheTraderBelongedTo	Internal team that traders belong.
MAMA	MarketMaker	Specifies the maket makers.
MEOC	MembersOrClients	Identify members or clients.
METY	MemberType	Type of the trading members.
NOMM	NonMarketMaker	Specifies the non maket makers.
OSCO	OtherSystemCode	Specifies other system.
PASS	Password	Password of the trading system.
PONU	PhoneNumber	Phone number of the trading members.
POAD	PostalAddress	Postal address of the trading members.
RMID	RMBMemberIdentification	Member identification of the RMB trading system
SLCN	ShortLegalChineseNameOfFirm	Legal chinese short title of the trading members.
SLNF	ShortLegalNameOfFirm	Legal short title of the trading members.
TACN	TraderChineseName	Chinese names for the traders.
TRCO	TraderCode	Specifies the traders.
TANA	TraderName	Names for the traders.
USIT	UserInputTrades	Input the user of trading system.
USNA	UserName	User name of the trading system.
AUIT	AgentUserInputTrades	Agent input the user of the trading system.
BRID	BranchIdentification	Identification of the branch.
CLIN	ClearingInstitution	Specifies clearing institution.
CMID	CollateralManagementInstitution	Identification of the collateral management institution.
COIN	CollateralManagementInstitutionName	Name of the collateral management institution.
CMOT	ContactMethodOfTrader	Contact method of the traders.
CONU	ContactName	Contact name of the trading members.

CodeName	Name	Definition
CMIN	CustodyManagementInstitution	Institution of custody management.
DECN	DealConfirmContactName	Trade confimation person name.
DEPA	Department	Department of the trading members.
ELCO	EligibleCounterparty	Specifies eligible of counterparty.
EXVE	ExecutionVenue	Place of execution.
FICO	FirmCode	Specifies the firm.
FIID	FirmIdentification	Identification of the firm.
FLCN	FullLegalChineseNameOfFirm	Legal chinese full title of the trading members.
FLNF	FullLegalNameOfFirm	Legal full title of the trading members.

3.4.4.5.1.2 Identification <Id>

Presence: [1..1]

Definition: Identification of a party related information.

Datatype: "Max35Text" on page 195

3.4.4.5.2 AccountIdentification <AcctId>

Presence: [1..*]

Definition: Identification of the account owned by the party.

AccountIdentification <AcctId> contains the following **AccountIdentification30** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	AccountType *<AcctTp>*	[1..1]	CodeSet		56
	Identification *<Id>*	[1..1]	±		58

3.4.4.5.2.1 AccountType <AcctTp>

Presence: [1..1]

Definition: Specifies the type of account.

Datatype: "AccountInformationType1Code" on page 177

CodeName	Name	Definition
IBND	IntermediaryBankNameOfDealtCurrency	Name of intermediary bank for dealt currency.
IBCC	IntermediaryBankNumberOfContraCurrency	Number of intermediary bank for contra currency.
IBDC	IntermediaryBankNumberOfDealtCurrency	Number of intermediary bank for dealt currency.
BIBC	BeneficiaryInstitutionBICCodeOfContraCurrency	BIC code of beneficiary institution for contra currency.
BIBD	BeneficiaryInstitutionBICCodeOfDealtCurrency	BIC code of beneficiary institution for dealt currency.

CodeName	Name	Definition
BINC	BeneficiaryInstitutionNameOfContraCurrency	Name of beneficiary institution for contra currency.
BIND	BeneficiaryInstitutionNameOfDealtCurrency	Name of beneficiary institution for dealt currency.
BICC	BeneficiaryInstitutionNumberOfContraCurrency	Number of beneficiary institution for contra currency.
BIDC	BeneficiaryInstitutionNumberOfDealtCurrency	Number of beneficiary institution for dealt currency.
CMSA	CFETSMarginSettlementAccountNumber	Margin settlement account number of CFETS.
CBBC	CorrespondentBankBICCodeOfContraCurrency	BIC code of correspondent bank for contra currency.
CBBD	CorrespondentBankBICCodeOfDealtCurrency	BIC code of correspondent bank for dealt currency.
CBNC	CorrespondentBankNameOfContraCurrency	Name of correspondent bank for contra currency.
CBND	CorrespondentBankNameOfDealtCurrency	Name of correspondent bank for dealt currency.
CBCC	CorrespondentBankNumberOfContraCurrency	Number of correspondent bank for contra currency.
CBDC	CorrespondentBankNumberOfDealtCurrency	Number of correspondent bank for dealt currency.
CUAC	CurrentAccount	Specifies the current account.
DEAC	DepositAccount	Specifies the deposit account.
FCAA	FundCustodianAccountName	Account name of fund custodian.
FCAN	FundCustodianAccountNumber	Account number of fund custodian.
FCBN	FundCustodianBankName	Name of fund custodian bank.
IBBC	IntermediaryBankBICCodeOfContraCurrency	BIC code of intermediary bank for contra currency.
IBBD	IntermediaryBankBICCodeOfDealtCurrency	BIC code of intermediary bank for dealt currency.
IBNC	IntermediaryBankNameOfContraCurrency	Name of intermediary bank for contra currency.
MCAA	MarginCustodianAccountName	Custodian account name of margin.
MCAN	MarginCustodianAccountNumber	Custodian account number of margin.
MCIC	MarginCustodianInstitutionCode	Code of margin custodian institution.
MCIN	MarginCustodianInstitutionName	Name of margin custodian institution.
MSAA	MarginSettlementAccountName	Settlement account name of margin.
MSBN	MarginSettlementBankName	Settlement bank name of margin.
MCAD	MultiCurrencyAccountDescription	Description of multi currency account.
NODC	NoteOfDealtCurrency	Note for dealt currency.

CodeName	Name	Definition
SCAC	SecuritiesCustodianAccountChineseName	Account chinese name of securities custodians.
SCAA	SecuritiesCustodianAccountName	Account name of securities custodians.
OMSA	OtherMarginSettlementAccountNumber	Margin settlement account number of other institutions.
NOCC	NoteOfContraCurrency	Note for contra currency.
MSBS	MarginSettlementBankSortCode	Settlement bank sort code of margin.
MSAN	MarginSettlementAccountNumber	Margin settlement account number of CDC.
SCAN	SecuritiesCustodianAccountNumber	Account number of securities custodians.
SCIC	SecuritiesCustodianInstitutionCode	Code of securities custodian institution.
SCIN	SecuritiesCustodianInstitutionName	Name of securities custodian institution.
SOCA	StatusOfCashAccount	Status of cash account.
SSCA	StatusOfSecuritiesCustodianAccount	Status of securities custodian account.

3.4.4.5.2.2 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification for the account between the account owner and the account servicer.

Identification <Id> contains the following elements (see "AccountIdentification26" on page 163 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Proprietary <*Prtry*>	[1..1]			163
	Identification <*Id*>	[1..1]	Text		163

3.4.5 TradeDetail <TradDtl>

Presence: [1..1]

Definition: Details of the treasury trade confirmed.

Impacted by: C5 "DeltaIndicatorRule", C6 "FixingCurrencyAndFixingDateRule", C7 "ForeignExchangeTradeProduct1Rule", C8 "ForeignExchangeTradeProduct2Rule", C9 "ForwardPointsRule", C10 "OptionIndicatorRule", C12 "SwapLegRule"

TradeDetail <TradDtl> contains the following **Trade9** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TradeIdentification *<TradId>*	[1..1]	Text		61
	TradeDate *<TradDt>*	[1..1]	Date		61
	ForeignExchangeTradeProduct *<FXTradPdct>*	[1..1]	CodeSet		61
	TradingCurrency *<TradgCcy>*	[0..1]	CodeSet	C1	62
	SettlementCurrency *<SttlmCcy>*	[0..1]	CodeSet	C1	62
	TradingMethod *<TradgMtd>*	[0..1]	CodeSet		62
	TradingMode *<TradgMd>*	[1..1]	CodeSet		63
	ClearingMethod *<ClrMtd>*	[1..1]	CodeSet		64
	Symbol *<Symb>*	[0..1]	Text		64
	PlaceOfConfirmation *<PlcOfConf>*	[0..1]	IdentifierSet	C2	64
	ForeignExchangeDetails *<FXDtls>*	[0..1]			64
	ExecutionPrice *<ExctnPric>*	[1..1]	Amount	C1	65
	LastQuantity *<LastQty>*	[1..1]	Amount	C1, C4	66
	SettlementType *<SttlmTp>*	[1..1]	CodeSet		66
	SettlementDate *<SttlmDt>*	[1..1]	Date		67
	ValuationRate *<ValtnRate>*	[1..1]			67
	ExchangeRate *<XchgRate>*	[1..1]	Rate		67
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	68
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	68
	ForwardPoints *<FwdPts>*	[0..1]	Quantity		68
	CalculatedCounterpartyCurrencyLastQuantity *<ClctdCtrPtyCcyLastQty>*	[1..1]	Amount	C1, C4	68
	ValueDate *<ValDt>*	[1..1]	Date		69
	RiskAmount *<RskAmt>*	[1..1]	Amount	C1, C4	69
	SecurityIdentification *<SctyId>*	[1..1]			69
	SecurityIdentificationSource *<SctyIdSrc>*	[1..1]	CodeSet		69
	SecurityIdentification *<SctyId>*	[1..1]	Text		70
	FixingCurrency *<FxgCcy>*	[0..1]	CodeSet	C1	70
	FixingDate *<FxgDt>*	[0..1]	Date		70
	OptionIndicator *<OptnInd>*	[0..1]	Indicator		71
	DeltaIndicator *<DltaInd>*	[0..1]	Indicator		71

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AssociatedTradeReference *<AssoctdTradRef>*	[0..*]	Text		71
	SwapLeg *<SwpLeg>*	[0..*]			71
	LegSide *<LegSd>*	[1..1]	CodeSet		72
	LegSettlementType *<LegSttlmTp>*	[1..1]	CodeSet		74
	LegSettlementDate *<LegSttlmDt>*	[1..1]	DateTime		75
	LegLastPrice *<LegLastPric>*	[1..1]	Amount	C1	75
	LegSettlementCurrency *<LegSttlmCcy>*	[1..1]	CodeSet	C1	75
	LegOrderQuantity *<LegOrdrQty>*	[1..1]	Amount	C1, C4	75
	LegForwardPoints *<LegFwdPts>*	[1..1]	Quantity		76
	LegCalculatedCounterpartyCurrencyLastQuantity *<LegClctdCtrPtyCcyLastQty>*	[1..1]	Amount	C1, C4	76
	LegRiskAmount *<LegRskAmt>*	[1..1]	Amount	C1, C4	76
	LegValuationRate *<LegValtnRate>*	[1..1]			77
	ExchangeRate *<XchgRate>*	[1..1]	Rate		77
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	77
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	78
	LegValueDate *<LegValDt>*	[1..1]	Date		78
	LegCurrency *<LegCcy>*	[1..1]	CodeSet	C1	78
	LegSymbol *<LegSymb>*	[1..1]	Text		78
	LegSecurityIdentification *<LegSctyId>*	[1..1]			78
	SecurityIdentificationSource *<SctyIdSrc>*	[1..1]	CodeSet		79
	SecurityIdentification *<SctyId>*	[1..1]	Text		79
	ProductIdentification *<PdctId>*	[0..1]	±		79
	AssociatedTradeReference *<AssoctdTradRef>*	[0..*]	Text		80

Constraints

- **DeltaIndicatorRule**

  If ForeignExchangeTradeProduct is equal to value 'SPOT' (Foreign Exchange Spot) or 'FORW' (Foreign Exchange Forward) , then DeltaIndicator must be present.

- **FixingCurrencyAndFixingDateRule**

  If ForeignExchangeTradeProduct is equal to value 'NDFO' (Foreign Exchange Non Deliverable Forward), then FixingCurrency and FixingDate must be present.

- **ForeignExchangeTradeProduct1Rule**

  If ForeignExchangeTradeProduct is equal to 'FORW' (Foreign Exchange Forward) or 'NDFO' (Foreign Exchange Non Deliverable Forward) or 'SPOT' (Foreign Exchange Spot), then ForeignExchangeDetails must be present.

- **ForeignExchangeTradeProduct2Rule**

  If Foreign Exchange Trade Product is equal to 'SWAP' (Foreign Exchange Swap), then SwapLeg must be present.

- **ForwardPointsRule**

  If ForeignExchangeTradeProduct is equal to value 'NDFO' (Foreign Exchange Non Deliverable Forward) or 'FORW' (Foreign Exchange Forward), then ForwardPoints must be present.

- **OptionIndicatorRule**

  If ForeignExchangeTradeProduct is equal to value 'SPOT' (Foreign Exchange Spot), then OptionIndicator Must be present.

- **SwapLegRule**

  If Foreign ExchangeTradeProduct is equal to 'SWAP' (Foreign Exchange Swap), then SwapLeg must be present.

3.4.5.1 TradeIdentification <TradId>

Presence: [1..1]

Definition: Unique reference identification assigned to the trade by the instructing party. This reference will be used throughout the trade life cycle to identify the particular trade.

Datatype: "Max35Text" on page 195

3.4.5.2 TradeDate <TradDt>

Presence: [1..1]

Definition: Specifies the date on which the trade was executed.

Datatype: "ISODate" on page 190

3.4.5.3 ForeignExchangeTradeProduct <FXTradPdct>

Presence: [1..1]

Definition: Specifies the underlying product type.

Datatype: "UnderlyingProductIdentifier1Code" on page 190

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

CodeName	Name	Definition
SWAP	ForeignExchangeSWAP	Underlying product type of the transaction is a Foreign Exchange SWAP.

3.4.5.4 TradingCurrency <TradgCcy>

Presence: [0..1]

Definition: Specifies the ISO code of the trade currency.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 179

Constraints

- **ActiveCurrency**

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

3.4.5.5 SettlementCurrency <SttlmCcy>

Presence: [0..1]

Definition: Settlement currency of the trade, agreed by both sides of the trade.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 179

Constraints

- **ActiveCurrency**

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

3.4.5.6 TradingMethod <TradgMtd>

Presence: [0..1]

Definition: Identifies the type of trading method.

Datatype: "TradingMethodType1Code" on page 188

CodeName	Name	Definition
BITR	BilateralTrade	Taker submits a bilateral request, maker replys the quotation, and taker accepts the quotation to complete a bilateral trade.
CERB	CentralizedPriceBidding	Members submit orders, and trading system uses matchmaking mechanism of Centralized Price Bidding to match orders.

CodeName	Name	Definition
CUMA	ContinuousMatching	Members submit orders, and trading system uses continuous matchmaking mechanism to match orders.
LIOR	LimitOrder	Member activate an order, and if order matches with market maker's quotationa, the order will be filled automatically.
NETR	NegotiationTrade	Member completes product elements and submits, and the counterpart just confirms the deal to complete a negotiation trade.
ONCT	OneClickTrade	When market makers quote continuously, members could just click the quotation to make a deal with market makers.
QUAU	QuotationAuction	Market members can click the predetermined price setted by issuer to make a deal， and then the subscription amount will deduct in time.
TEAU	TenderingAuction	Administrator reviews the deposit that filled by issuer, and sends it to the tenderers as reference. Atfer this, the issuer confirms the tendering result.
ANCL	AnonymousClick	Trades are executed any click anonymously.

3.4.5.7 TradingMode <TradgMd>

Presence: [1..1]

Definition: Identifies the type of the trade mode.

Datatype: "TradingModeType1Code" on page 189

CodeName	Name	Definition
QUDR	QuotationDriven	Members could click When market makers quote continuously,or enter RFQ trading process, and make a deal with market makers finally.
ORDR	OrderDriven	Using matchmaking mechanism to match orders which are submitted by members.
NETR	NegotiationTrade	Members send advertisements, and then other members could enter negotiation trade process. In the negotiation trade process, the member completes product elements and submits, and the counterpart just confirms the deal to make a negotiation trade.
AUCT	Auction	When issuer issues the deposits, market members subscribe the deposits.
MARC	Matching	Trades are executed through matching system.
BILA	Bilateral	Counterparties neogiate trading details to execute trades.

CodeName	Name	Definition
ANON	Anonymous	Trades are executed anonymously to each counterparty, based on rule "pritority of price and time" to match trade.

3.4.5.8 ClearingMethod <ClrMtd>

Presence: [1..1]

Definition: Clearing method of the trade, agreed by both sides of the trade.

Datatype: "ClearingMethod1Code" on page 180

CodeName	Name	Definition
GRNE	GrossNegotiation	Each trade is settled by a single entry to the account of the beneficiary.
NEMA	NetMatch	In a foreign exchange transaction, the third party as a central clearing counterparty will settle the transaction for both sides respectively.
NENE	NetNegotiation	Settlement done by netting amounts (for trades in the same currency and for the same value date).

3.4.5.9 Symbol <Symb>

Presence: [0..1]

Definition: Symbol of the trade.

Datatype: "Max35Text" on page 195

3.4.5.10 PlaceOfConfirmation <PlcOfConf>

Presence: [0..1]

Definition: Infrastructure where the trade confirmation will take place.

Impacted by: C2 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 191

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.

3.4.5.11 ForeignExchangeDetails <FXDtls>

Presence: [0..1]

Definition: Provides details of the foreign exchange trade including Spot Forward and NDF.

ForeignExchangeDetails <FXDtls> contains the following **Trade10** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ExecutionPrice <*ExctnPric*>	[1..1]	Amount	C1	65
	LastQuantity <*LastQty*>	[1..1]	Amount	C1, C4	66
	SettlementType <*SttlmTp*>	[1..1]	CodeSet		66
	SettlementDate <*SttlmDt*>	[1..1]	Date		67
	ValuationRate <*ValtnRate*>	[1..1]			67
	ExchangeRate <*XchgRate*>	[1..1]	Rate		67
	UnitCurrency <*UnitCcy*>	[0..1]	CodeSet	C1	68
	QuotedCurrency <*QtdCcy*>	[0..1]	CodeSet	C1	68
	ForwardPoints <*FwdPts*>	[0..1]	Quantity		68
	CalculatedCounterpartyCurrencyLastQuantity <*ClctdCtrPtyCcyLastQty*>	[1..1]	Amount	C1, C4	68
	ValueDate <*ValDt*>	[1..1]	Date		69
	RiskAmount <*RskAmt*>	[1..1]	Amount	C1, C4	69
	SecurityIdentification <*SctyId*>	[1..1]			69
	SecurityIdentificationSource <*SctyIdSrc*>	[1..1]	CodeSet		69
	SecurityIdentification <*SctyId*>	[1..1]	Text		70
	FixingCurrency <*FxgCcy*>	[0..1]	CodeSet	C1	70
	FixingDate <*FxgDt*>	[0..1]	Date		70
	OptionIndicator <*OptnInd*>	[0..1]	Indicator		71
	DeltaIndicator <*DltaInd*>	[0..1]	Indicator		71
	AssociatedTradeReference <*AssoctdTradRef*>	[0..*]	Text		71

3.4.5.11.1 ExecutionPrice <ExctnPric>

Presence: [1..1]

Definition: Price of the execution of the trade.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd13DecimalAmount" on page 176

Constraints

- **ActiveCurrency**

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

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

3.4.5.11.2 LastQuantity <LastQty>

Presence: [1..1]

Definition: Amount of trade in trading currency.

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

Datatype: "ActiveCurrencyAndAmount" on page 176

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.5.11.3 SettlementType <SttlmTp>

Presence: [1..1]

Definition: Specifies the settlment period of the foreign exchange trade.

Datatype: "SettlementDate8Code" on page 186

CodeName	Name	Definition
ASAP	AsSoonAsPossible	Transfer is to be effected as soon as possible.
ENDC	AtEndOfContract	Transfer is to be effected at the end of the contract.
CASH	Cash	Settlement takes place on the trade date.
CLEA	Cleared	Cash settlement takes place before trade date.
MONT	EndOfMonth	Settlement takes place at the end of the month.
FUTU	Future	Settlement takes place on the trade date plus six or more business days.
PRVD	PreviousDay	Event occurs on the previous day.
REGU	Regular	Settlement takes place under the standard rules applicable to the market and instrument.
SAVE	SavingsPlan	Money is withdrawn automatically from the savings plan.
SELL	SellersOption	Settlement takes place at the choice/ option of the seller.

CodeName	Name	Definition
TBAT	ToBeAnnouncedTrade	Settlement takes place as a result of a "to be announced" trade.
TFIV	TPlusFive	Settlement takes place on the trade date plus five business days.
TFOR	TPlusFour	Settlement takes place on the trade date plus four business days.
TONE	TPlusOne	Settlement takes place on the trade date plus one business day.
TTRE	TPlusThree	Settlement takes place on the trade date plus three business days.
TTWO	TPlusTwo	Settlement takes place on the trade date plus two business days.
WHIF	WhenAndIfIssued	Settlement takes place when the financial instrument is issued by the issuer.
WDIS	WhenDistributed	Settlement takes place when the financial instrument is distributed.
WISS	WhenIssued	Settlement is to be done when the security is issued.
WHID	WhenIssuedOrDistributed	Settlement takes place when the financial instrument is issued or distributed.

3.4.5.11.4 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Specifies the date on which the trade will be settled.

Datatype: "ISODate" on page 190

3.4.5.11.5 ValuationRate <ValtnRate>

Presence: [1..1]

Definition: Specifies the valuation rate used for the trade.

ValuationRate <ValtnRate> contains the following **AgreedRate3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ExchangeRate <*XchgRate*>	[1..1]	Rate		67
	UnitCurrency <*UnitCcy*>	[0..1]	CodeSet	C1	68
	QuotedCurrency <*QtdCcy*>	[0..1]	CodeSet	C1	68

3.4.5.11.5.1 ExchangeRate <XchgRate>

Presence: [1..1]

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

Datatype: "BaseOneRate" on page 194

3.4.5.11.5.2 UnitCurrency <UnitCcy>

Presence: [0..1]

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

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 179

Constraints

- **ActiveCurrency**

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

3.4.5.11.5.3 QuotedCurrency <QtdCcy>

Presence: [0..1]

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

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 179

Constraints

- **ActiveCurrency**

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

3.4.5.11.6 ForwardPoints <FwdPts>

Presence: [0..1]

Definition: Specifies the forward points of the trade if needed.

Datatype: "DecimalNumber" on page 193

3.4.5.11.7 CalculatedCounterpartyCurrencyLastQuantity <ClctdCtrPtyCcyLastQty>

Presence: [1..1]

Definition: Amount of trade in corresponding currency.

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

Datatype: "ActiveCurrencyAndAmount" on page 176

Constraints

- **ActiveCurrency**

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

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.5.11.8 ValueDate <ValDt>

Presence: [1..1]

Definition: Specifies the value date of spot transaction.

Datatype: "ISODate" on page 190

3.4.5.11.9 RiskAmount <RskAmt>

Presence: [1..1]

Definition: Measurement of the amount of the trade values converted in the US dollars.

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

Datatype: "ActiveCurrencyAndAmount" on page 176

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.5.11.10 SecurityIdentification <SctyId>

Presence: [1..1]

Definition: Security identification of the trade.

SecurityIdentification <SctyId> contains the following **SecurityIdentification18** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SecurityIdentificationSource *<SctyIdSrc>*	[1..1]	CodeSet		69
	SecurityIdentification *<SctyId>*	[1..1]	Text		70

3.4.5.11.10.1 SecurityIdentificationSource <SctyIdSrc>

Presence: [1..1]

Definition: Security identification source of the trade.

Datatype: "IdentificationType2Code" on page 182

CodeName	Name	Definition
CDCO	CDC	CDC is an abbreviation of China Central Depository & Clearing Co, Ltd, an entity undertake functions of centralized depository and settlement for inter-bank bond market in China.
CFET	CFETS	CFETS is an abbreviation of China Foreign Exchange Trade System, which is a sub-institution of the PBC. Its main functions include: providing systems for FX trading, RMB lending, bond trading and exchange rate and interest rate derivatives trading; organizing FX trading, RMB lending, bond trading, and exchange rate and interest rate derivatives trading; providing clearing, information, risk management, and surveillance services on interbank markets; and engaging in other businesses authorized by the PBC.
RICC	RICCode	RIC Code is an abbreviation of Reuters Instrument Code. RIC as encoding rule which has been wildly adopted in FX market and defines information including trading category, tenor, trade instrument and so on.
USDE	UserDefined	User defined code.

3.4.5.11.10.2 SecurityIdentification <SctyId>

Presence: [1..1]

Definition: Security identification of the trade.

Datatype: "Max35Text" on page 195

3.4.5.11.11 FixingCurrency <FxgCcy>

Presence: [0..1]

Definition: Specifies the ISO code of the fixing currency.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 179

Constraints

- **ActiveCurrency**

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

3.4.5.11.12 FixingDate <FxgDt>

Presence: [0..1]

Definition: Date at which the rate determination is made in the NDF trade.

Datatype: "ISODate" on page 190

3.4.5.11.13 OptionIndicator <OptnInd>

Presence: [0..1]

Definition: Indicates whether the spot trade is produced by the option.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 193):

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

3.4.5.11.14 DeltaIndicator <DltaInd>

Presence: [0..1]

Definition: Indicate the trade whether it's exchange delta.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 193):

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

3.4.5.11.15 AssociatedTradeReference <AssoctdTradRef>

Presence: [0..*]

Definition: Some associated trade reference needs to be specified.

Datatype: "Max70Text" on page 195

3.4.5.12 SwapLeg <SwpLeg>

Presence: [0..*]

Definition: Provides details about each leg of the multileg instrument (foreign exchange swap).

SwapLeg <SwpLeg> contains the following **InstrumentLeg7** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	LegSide *<LegSd>*	[1..1]	CodeSet		72
	LegSettlementType *<LegSttlmTp>*	[1..1]	CodeSet		74
	LegSettlementDate *<LegSttlmDt>*	[1..1]	DateTime		75
	LegLastPrice *<LegLastPric>*	[1..1]	Amount	C1	75
	LegSettlementCurrency *<LegSttlmCcy>*	[1..1]	CodeSet	C1	75
	LegOrderQuantity *<LegOrdrQty>*	[1..1]	Amount	C1, C4	75
	LegForwardPoints *<LegFwdPts>*	[1..1]	Quantity		76
	LegCalculatedCounterpartyCurrencyLastQuantity *<LegClctdCtrPtyCcyLastQty>*	[1..1]	Amount	C1, C4	76
	LegRiskAmount *<LegRskAmt>*	[1..1]	Amount	C1, C4	76
	LegValuationRate *<LegValtnRate>*	[1..1]			77
	ExchangeRate *<XchgRate>*	[1..1]	Rate		77
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	77
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	78
	LegValueDate *<LegValDt>*	[1..1]	Date		78
	LegCurrency *<LegCcy>*	[1..1]	CodeSet	C1	78
	LegSymbol *<LegSymb>*	[1..1]	Text		78
	LegSecurityIdentification *<LegSctyId>*	[1..1]			78
	SecurityIdentificationSource *<SctyIdSrc>*	[1..1]	CodeSet		79
	SecurityIdentification *<SctyId>*	[1..1]	Text		79

3.4.5.12.1 LegSide <LegSd>

Presence: [1..1]

Definition: Coded list to specify the side of the trade leg.

Datatype: "Side1Code" on page 187

CodeName	Name	Definition
BUYI	Buy	Order is buy driven.
SELL	Sell	Order is sell driven.
TWOS	TwoSided	Indicates that the side refers to both buys and sells.
BUMI	BuyMinus	A round-lot market order to buy minus is an order to buy a stated amount of a stock provided that its price is: - not higher than the last sale if the last sale was a minus or zero minus tick and

CodeName	Name	Definition
		- not higher than the last sale minus the minimum fractional change in the stock if the last sale was a plus or zero plus tick. A limit price order to buy minus also states the highest price at which it can be executed.
SEPL	SellPlus	A round-lot market order to sell plus is an order to sell a stated amount of a stock provided that its price is: - not lower than the last sale if the last sale was a plus or zero plus tick and - not lower than the last sale minus the minimum fractional change in the stock if the last sale was a minus or zero minus tick. A limit-price order to sell plus also states the lowest price at which it can be executed.
SESH	SellShort	An order to sell a security that the seller does not own; a sale effected by delivering a security borrowed by, or for the account of, the seller. Can only be executed on a plus or zero plus tick.
SSEX	SellShortExempt	Short sale exempt from short-sale rules.
CROS	Cross	Identifies an order for which a broker wishes to take the other side and cross with the client.
CRSH	CrossShort	Identifies a type of order for which a broker wants to cross with the client in the case a client wants to establish a short position, and sends a Sell Short order to the broker. Many exchanges have tick rules needing to be enforced, and the order getting converted from Sell Short to Cross (instead of Cross Short) could result in an illegal short sell.
CSHE	CrossShortExempt	Identifies a type of order for which a broker wants to cross with the client in the case a client wants to establish a short position and is exempt from the uptick restriction. Used as audit trail on exchanges.
DEFI	AsDefined	Indicates, in the case of a multileg instrument,that the sides of the legs are the same as defined at the creation of the multileg instrument.
OPPO	Opposite	Indicates, in the case of a multileg instrument,that the sides of the legs are the opposite of their definition at the creation of the multileg instrument.
UNDI	Undisclosed	The side of the indication of interest is not disclosed.

3.4.5.12.2 LegSettlementType <LegSttlmTp>

Presence: [1..1]

Definition: Specifies the date of settlement, in coded form.

Datatype: "SettlementDate8Code" on page 186

CodeName	Name	Definition
ASAP	AsSoonAsPossible	Transfer is to be effected as soon as possible.
ENDC	AtEndOfContract	Transfer is to be effected at the end of the contract.
CASH	Cash	Settlement takes place on the trade date.
CLEA	Cleared	Cash settlement takes place before trade date.
MONT	EndOfMonth	Settlement takes place at the end of the month.
FUTU	Future	Settlement takes place on the trade date plus six or more business days.
PRVD	PreviousDay	Event occurs on the previous day.
REGU	Regular	Settlement takes place under the standard rules applicable to the market and instrument.
SAVE	SavingsPlan	Money is withdrawn automatically from the savings plan.
SELL	SellersOption	Settlement takes place at the choice/ option of the seller.
TBAT	ToBeAnnouncedTrade	Settlement takes place as a result of a "to be announced" trade.
TFIV	TPlusFive	Settlement takes place on the trade date plus five business days.
TFOR	TPlusFour	Settlement takes place on the trade date plus four business days.
TONE	TPlusOne	Settlement takes place on the trade date plus one business day.
TTRE	TPlusThree	Settlement takes place on the trade date plus three business days.
TTWO	TPlusTwo	Settlement takes place on the trade date plus two business days.
WHIF	WhenAndIfIssued	Settlement takes place when the financial instrument is issued by the issuer.
WDIS	WhenDistributed	Settlement takes place when the financial instrument is distributed.
WISS	WhenIssued	Settlement is to be done when the security is issued.

CodeName	Name	Definition
WHID	WhenIssuedOrDistributed	Settlement takes place when the financial instrument is issued or distributed.

3.4.5.12.3 LegSettlementDate <LegSttlmDt>

Presence: [1..1]

Definition: Specifies the date and time on which the trade will be settled.

Datatype: "ISODateTime" on page 190

3.4.5.12.4 LegLastPrice <LegLastPric>

Presence: [1..1]

Definition: Execution price of trade leg.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd13DecimalAmount" on page 176

Constraints

- **ActiveCurrency**

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

3.4.5.12.5 LegSettlementCurrency <LegSttlmCcy>

Presence: [1..1]

Definition: Settlement currency of trade leg, agreed by both sides of the trade.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 179

Constraints

- **ActiveCurrency**

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

3.4.5.12.6 LegOrderQuantity <LegOrdrQty>

Presence: [1..1]

Definition: Amount of trade leg in trading currency.

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

Datatype: "ActiveCurrencyAndAmount" on page 176

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.5.12.7 LegForwardPoints <LegFwdPts>

Presence: [1..1]

Definition: Forward points added to last spot rate. May be a negative value. Expressed in decimal form.

Datatype: "DecimalNumber" on page 193

3.4.5.12.8 LegCalculatedCounterpartyCurrencyLastQuantity <LegClctdCtrPtyCcyLastQty>

Presence: [1..1]

Definition: Used for the calculated quantity of the other side of the currency trade. Can be derived from leg order quantity and leg last price.

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

Datatype: "ActiveCurrencyAndAmount" on page 176

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.5.12.9 LegRiskAmount <LegRskAmt>

Presence: [1..1]

Definition: Measurement of the leg trade values in terms of a currency (for example, the amount of trade in US dollars).

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

Datatype: "ActiveCurrencyAndAmount" on page 176

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.5.12.10 LegValuationRate <LegValtnRate>

Presence: [1..1]

Definition: Specifies the valuation rate used for the trade leg.

LegValuationRate <LegValtnRate> contains the following **AgreedRate3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ExchangeRate <*XchgRate*>	[1..1]	Rate		77
	UnitCurrency <*UnitCcy*>	[0..1]	CodeSet	C1	77
	QuotedCurrency <*QtdCcy*>	[0..1]	CodeSet	C1	78

3.4.5.12.10.1 ExchangeRate <XchgRate>

Presence: [1..1]

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

Datatype: "BaseOneRate" on page 194

3.4.5.12.10.2 UnitCurrency <UnitCcy>

Presence: [0..1]

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

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 179

Constraints

- **ActiveCurrency**

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

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

3.4.5.12.10.3 QuotedCurrency <QtdCcy>

Presence: [0..1]

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

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 179

Constraints

- **ActiveCurrency**

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

3.4.5.12.11 LegValueDate <LegValDt>

Presence: [1..1]

Definition: Specifies the value date of leg spot transaction.

Datatype: "ISODate" on page 190

3.4.5.12.12 LegCurrency <LegCcy>

Presence: [1..1]

Definition: Currency trade is conducted.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 179

Constraints

- **ActiveCurrency**

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

3.4.5.12.13 LegSymbol <LegSymb>

Presence: [1..1]

Definition: Symbol of the leg trade.

Datatype: "Max35Text" on page 195

3.4.5.12.14 LegSecurityIdentification <LegSctyId>

Presence: [1..1]

Definition: Security identification of the leg trade.

LegSecurityIdentification <LegSctyId> contains the following **SecurityIdentification18** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SecurityIdentificationSource *<SctyIdSrc>*	[1..1]	CodeSet		79
	SecurityIdentification *<SctyId>*	[1..1]	Text		79

3.4.5.12.14.1 SecurityIdentificationSource <SctyIdSrc>

Presence: [1..1]

Definition: Security identification source of the trade.

Datatype: "IdentificationType2Code" on page 182

CodeName	Name	Definition
CDCO	CDC	CDC is an abbreviation of China Central Depository & Clearing Co, Ltd, an entity undertake functions of centralized depository and settlement for inter-bank bond market in China.
CFET	CFETS	CFETS is an abbreviation of China Foreign Exchange Trade System, which is a sub-institution of the PBC. Its main functions include: providing systems for FX trading, RMB lending, bond trading and exchange rate and interest rate derivatives trading; organizing FX trading, RMB lending, bond trading, and exchange rate and interest rate derivatives trading; providing clearing, information, risk management, and surveillance services on interbank markets; and engaging in other businesses authorized by the PBC.
RICC	RICCode	RIC Code is an abbreviation of Reuters Instrument Code. RIC as encoding rule which has been wildly adopted in FX market and defines information including trading category, tenor, trade instrument and so on.
USDE	UserDefined	User defined code.

3.4.5.12.14.2 SecurityIdentification <SctyId>

Presence: [1..1]

Definition: Security identification of the trade.

Datatype: "Max35Text" on page 195

3.4.5.13 ProductIdentification <PdctId>

Presence: [0..1]

Definition: Identification of the treasury trade product, as assigned under a formal or proprietary identification scheme.

ProductIdentification <PdctId> contains one of the following elements (see "SecurityIdentification38Choice" on page 174 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	ISIN <*ISIN*>	[1..1]	IdentifierSet		174
Or	AlternateIdentification <*AltrnId*>	[1..1]	±		174
Or	RIC <*RIC*>	[1..1]	IdentifierSet		175
Or	TickerSymbol <*TckrSymb*>	[1..1]	IdentifierSet		175
Or	Bloomberg <*Blmbrg*>	[1..1]	IdentifierSet		175
Or	CTA <*CTA*>	[1..1]	IdentifierSet		175
Or}	Common <*Cmon*>	[1..1]	IdentifierSet		175

3.4.5.14 AssociatedTradeReference <AssoctdTradRef>

Presence: [0..*]

Definition: Some associated trade reference needs to be specified.

Datatype: "Max70Text" on page 195

3.4.6 QueryPeriod <QryPrd>

Presence: [1..1]

Definition: Period of the inquiry.

QueryPeriod <QryPrd> contains the following elements (see "Period12" on page 164 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	StartDate <*StartDt*>	[1..1]			164
{Or	Date <*Dt*>	[1..1]	±		164
Or}	NotSpecifiedDate <*NotSpcfdDt*>	[1..1]	CodeSet		165
	EndDate <*EndDt*>	[1..1]			165
{Or	Date <*Dt*>	[1..1]	±		165
Or}	NotSpecifiedDate <*NotSpcfdDt*>	[1..1]	CodeSet		165

3.4.7 QueryStartNumber <QryStartNb>

Presence: [1..1]

Definition: Number which the query results will start from.

Datatype: "Max35NumericText" on page 195

3.4.8 QueryTradeStatus <QryTradSts>

Presence: [1..1]

Definition: Specifies the inquiry status of the trade.

Datatype: "QueryTradeStatus1Code" on page 185

CodeName	Name	Definition
QAST	QueryAllStatus	Query for all trades.
QCTR	QueryCanceledTrade	Query for trades have been canceled.
QCIR	QueryCancellingTrade	Query for cancelling trades.
QETR	QueryEmergencyTrade	Query for emergency trades.
QNTR	QueryNewTrade	Query for new trades.
QRTR	QueryReplacedTrade	Query for trades have been replaced.

3.4.9 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C11 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 169 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		169
	Envelope *<Envlp>*	[1..1]	(External Schema)		170

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 fxtr.036.001.02 ForeignExchangeTradeConfirmationRequestCancellationRequestV02

4.1 MessageDefinition Functionality

Scope

The ForeignExchangeTradeConfirmationRequestCancellationRequest message is sent from a market participant to a Central matching utility (CMU) to amend the ForeignExchangeTradeConfirmationRequest previously sent.

Usage

The request is sent by the market participants to the CMU after the confirmation is requested.

Outline

The ForeignExchangeTradeConfirmationRequestCancellationRequestV02 MessageDefinition is composed of 7 MessageBuildingBlocks:

A. Header

Message management information.

B. CancellationRequestIdentification

Identifies the cancellation request messge.

C. TradingSideIdentification

Specifies the trading side of the treasury trade which is captured.

D. CounterpartyRoleIdentification

Specifies the counterparty side of the treasury trade which is captured.

E. TradeIdentification

Identifier of the trade that needs to be cancelled.

F. UnderlyingProductType

Specifies the underlying product type.

G. SupplementaryData

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

4.2 Structure

Or	MessageElement/BuildingBlock*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Message root <Document> <FXTradConfReqCxlReq>	[1..1]			
	Header *<Hdr>*	[1..1]			85
	FormatVersion *<FrmtVrsn>*	[1..1]	Text		85
	ExchangeIdentification *<XchgId>*	[1..1]	Text		85
	InitiatingParty *<InitgPty>*	[1..1]	±		85
	RecipientParty *<RcptPty>*	[0..1]	±		86
	MessageSequenceNumber *<MsgSeqNb>*	[1..1]	Quantity		86
	CreationDateTime *<CreDtTm>*	[1..1]	DateTime		86
	CancellationRequestIdentification *<CxlReqId>*	[0..1]	±		86
	TradingSideIdentification *<TradgSdId>*	[1..1]			86
	FundInformation *<FndInf>*	[0..1]			87
	FundIdentification *<FndId>*	[1..1]	Text		88
	AccountIdentificationWithCustodian *<AcctIdWthCtdn>*	[0..1]	Text		88
	CustodianIdentification *<CtdnId>*	[0..1]			88
{Or	**NameAndAddress** *<NmAndAdr>*	[1..1]	±		88
Or}	**AnyBIC** *<AnyBIC>*	[1..1]	±		88
	BuyerOrSellerIndicator *<BuyrOrSellrInd>*	[1..1]	CodeSet		89
	InitiatorIndicator *<InitrInd>*	[1..1]	CodeSet		89
	TradePartyIdentification *<TradPtyId>*	[1..1]			89
	PartySource *<PtySrc>*	[0..1]	CodeSet		89
	TradePartyIdentification *<TradPtyId>*	[1..1]	Text		90
	SubmittingParty *<SubmitgPty>*	[1..1]			90
	PartyIdentification *<PtyId>*	[1..*]			90
	IdentificationType *<IdTp>*	[1..1]	CodeSet		91
	Identification *<Id>*	[1..1]	Text		92
	AccountIdentification *<AcctId>*	[1..*]			92
	AccountType *<AcctTp>*	[1..1]	CodeSet		92
	Identification *<Id>*	[1..1]	±		94
	CounterpartyRoleIdentification *<CtrPtyRoleId>*	[1..1]			94
	FundInformation *<FndInf>*	[0..1]			95

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FundIdentification <*FndId*>	[1..1]	Text		96
	AccountIdentificationWithCustodian <*AcctIdWthCtdn*>	[0..1]	Text		96
	CustodianIdentification <*CtdnId*>	[0..1]			96
{Or	**NameAndAddress** <*NmAndAdr*>	[1..1]	±		96
Or}	**AnyBIC** <*AnyBIC*>	[1..1]	±		96
	BuyerOrSellerIndicator <*BuyrOrSellrInd*>	[1..1]	CodeSet		97
	InitiatorIndicator <*InitrInd*>	[1..1]	CodeSet		97
	TradePartyIdentification <*TradPtyId*>	[1..1]			97
	PartySource <*PtySrc*>	[0..1]	CodeSet		97
	TradePartyIdentification <*TradPtyId*>	[1..1]	Text		98
	SubmittingParty <*SubmitgPty*>	[1..1]			98
	PartyIdentification <*PtyId*>	[1..*]			98
	IdentificationType <*IdTp*>	[1..1]	CodeSet		99
	Identification <*Id*>	[1..1]	Text		100
	AccountIdentification <*AcctId*>	[1..*]			100
	AccountType <*AcctTp*>	[1..1]	CodeSet		100
	Identification <*Id*>	[1..1]	±		102
	TradeIdentification <*TradId*>	[1..1]	Text		102
	UnderlyingProductType <*UndrlygPdctTp*>	[1..1]	CodeSet		102
	SupplementaryData <*SplmtryData*>	[0..*]	±	C3	103

4.3 Constraints

C1 AnyBIC

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

C2 Country

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

C3 SupplementaryDataRule

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

4.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

4.4.1 Header <Hdr>

Presence: [1..1]

Definition: Message management information.

Header <Hdr> contains the following **Header23** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FormatVersion <*FrmtVrsn*>	[1..1]	Text		85
	ExchangeIdentification <*XchgId*>	[1..1]	Text		85
	InitiatingParty <*InitgPty*>	[1..1]	±		85
	RecipientParty <*RcptPty*>	[0..1]	±		86
	MessageSequenceNumber <*MsgSeqNb*>	[1..1]	Quantity		86
	CreationDateTime <*CreDtTm*>	[1..1]	DateTime		86

4.4.1.1 FormatVersion <FrmtVrsn>

Presence: [1..1]

Definition: Version of file format.

Datatype: "Max6Text" on page 195

4.4.1.2 ExchangeIdentification <XchgId>

Presence: [1..1]

Definition: Unique identification of an exchange occurrence.

Datatype: "Max3NumericText" on page 195

4.4.1.3 InitiatingParty <InitgPty>

Presence: [1..1]

Definition: Unique identification of the partner that has initiated the exchange.

InitiatingParty <InitgPty> contains the following elements (see "GenericIdentification32" on page 167 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		167
	Type <*Tp*>	[0..1]	CodeSet		168
	Issuer <*Issr*>	[0..1]	CodeSet		168
	ShortName <*ShrtNm*>	[0..1]	Text		168

4.4.1.4 RecipientParty <RcptPty>

Presence: [0..1]

Definition: Unique identification of the partner that is the recipient of the exchange.

RecipientParty <RcptPty> contains the following elements (see "GenericIdentification32" on page 167 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		167
	Type <*Tp*>	[0..1]	CodeSet		168
	Issuer <*Issr*>	[0..1]	CodeSet		168
	ShortName <*ShrtNm*>	[0..1]	Text		168

4.4.1.5 MessageSequenceNumber <MsgSeqNb>

Presence: [1..1]

Definition: Sequence of this message in a conversation in integer.

Datatype: "Number" on page 194

4.4.1.6 CreationDateTime <CreDtTm>

Presence: [1..1]

Definition: Date and time at which the file or message was created.

Datatype: "ISODateTime" on page 190

4.4.2 CancellationRequestIdentification <CxlReqId>

Presence: [0..1]

Definition: Identifies the cancellation request messge.

CancellationRequestIdentification <CxlReqId> contains the following elements (see "MessageIdentification1" on page 166 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		166
	CreationDateTime <*CreDtTm*>	[1..1]	DateTime		166

4.4.3 TradingSideIdentification <TradgSdId>

Presence: [1..1]

Definition: Specifies the trading side of the treasury trade which is captured.

TradingSideIdentification <TradgSdId> contains the following **TradePartyIdentification9** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FundInformation <*FndInf*>	[0..1]			87
	FundIdentification <*FndId*>	[1..1]	Text		88
	AccountIdentificationWithCustodian <*AcctIdWthCtdn*>	[0..1]	Text		88
	CustodianIdentification <*CtdnId*>	[0..1]			88
{Or	**NameAndAddress** <*NmAndAdr*>	[1..1]	±		88
Or}	**AnyBIC** <*AnyBIC*>	[1..1]	±		88
	BuyerOrSellerIndicator <*BuyrOrSellrInd*>	[1..1]	CodeSet		89
	InitiatorIndicator <*InitrInd*>	[1..1]	CodeSet		89
	TradePartyIdentification <*TradPtyId*>	[1..1]			89
	PartySource <*PtySrc*>	[0..1]	CodeSet		89
	TradePartyIdentification <*TradPtyId*>	[1..1]	Text		90
	SubmittingParty <*SubmitgPty*>	[1..1]			90
	PartyIdentification <*PtyId*>	[1..*]			90
	IdentificationType <*IdTp*>	[1..1]	CodeSet		91
	Identification <*Id*>	[1..1]	Text		92
	AccountIdentification <*AcctId*>	[1..*]			92
	AccountType <*AcctTp*>	[1..1]	CodeSet		92
	Identification <*Id*>	[1..1]	±		94

4.4.3.1 FundInformation <FndInf>

Presence: [0..1]

Definition: Identifies the fund which is one of the parties in a treasury trade.

FundInformation <FndInf> contains the following **FundIdentification6** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FundIdentification <*FndId*>	[1..1]	Text		88
	AccountIdentificationWithCustodian <*AcctIdWthCtdn*>	[0..1]	Text		88
	CustodianIdentification <*CtdnId*>	[0..1]			88
{Or	**NameAndAddress** <*NmAndAdr*>	[1..1]	±		88
Or}	**AnyBIC** <*AnyBIC*>	[1..1]	±		88

4.4.3.1.1 FundIdentification <FndId>

Presence: [1..1]

Definition: Identification of the investment fund.

Datatype: "Max35Text" on page 195

4.4.3.1.2 AccountIdentificationWithCustodian <AcctIdWthCtdn>

Presence: [0..1]

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

Datatype: "Max35Text" on page 195

4.4.3.1.3 CustodianIdentification <CtdnId>

Presence: [0..1]

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

CustodianIdentification <CtdnId> contains one of the following **PartyIdentification251Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**NameAndAddress** *<NmAndAdr>*	[1..1]	±		88
Or}	**AnyBIC** *<AnyBIC>*	[1..1]	±		88

4.4.3.1.3.1 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Identification of the party expressed as name and address and an alternative identifier.

NameAndAddress <NmAndAdr> contains the following elements (see "NameAndAddress8" on page 171 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Name *<Nm>*	[1..1]	Text		171
	Address *<Adr>*	[0..1]	±		171
	AlternativeIdentifier *<AltrntvIdr>*	[0..10]	Text		172

4.4.3.1.3.2 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Identification of the party expressed as a BIC and an alternative identifier.

AnyBIC <AnyBIC> contains the following elements (see "PartyIdentification265" on page 170 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	170
	AlternativeIdentifier *<AltrntvIdr>*	[0..10]	Text		170

4.4.3.2 BuyerOrSellerIndicator <BuyrOrSellrInd>

Presence: [1..1]

Definition: Specifies the party which is the buyer or the seller.

Datatype: "OptionParty1Code" on page 183

CodeName	Name	Definition
SLLR	Seller	Seller in a trade.
BYER	Buyer	Buyer in a trade.

4.4.3.3 InitiatorIndicator <InitrInd>

Presence: [1..1]

Definition: Specifies if a trade party is a taker or a maker.

Datatype: "OptionParty3Code" on page 183

CodeName	Name	Definition
MAKE	Maker	Indicates the receiver of the trade.
TAKE	Taker	Indicates the initiator of the trade.

4.4.3.4 TradePartyIdentification <TradPtyId>

Presence: [1..1]

Definition: Identification of the party.

TradePartyIdentification <TradPtyId> contains the following **PartyIdentification78** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PartySource *<PtySrc>*	[0..1]	CodeSet		89
	TradePartyIdentification *<TradPtyId>*	[1..1]	Text		90

4.4.3.4.1 PartySource <PtySrc>

Presence: [0..1]

Definition: Indicate the source of the party.

Datatype: "IdentificationType1Code" on page 181

CodeName	Name	Definition
BASC	BankSortCode	Specified source is bank.
BICO	BIC	BIC code defines as a standard format of business identifier code. It is a unique identification code for both financial and non-financial institutions.

CodeName	Name	Definition
CFET	CFETS	CFETS is an abbreviation of China Foreign Exchange Trade System, which is a sub-institution of the PBC. Its main functions include: providing systems for FX trading, RMB lending, bond trading and exchange rate and interest rate derivatives trading; organizing FX trading, RMB lending, bond trading, and exchange rate and interest rate derivatives trading; providing clearing, information, risk management, and surveillance services on interbank markets; and engaging in other businesses authorized by the PBC.

4.4.3.4.2 TradePartyIdentification <TradPtyId>

Presence: [1..1]

Definition: Identification of the party.

Datatype: "Max35Text" on page 195

4.4.3.5 SubmittingParty <SubmitgPty>

Presence: [1..1]

Definition: Specifies the party which submits a treasury trade to a matching system or to a settlement system or to a counterparty.

SubmittingParty <SubmitgPty> contains the following **PartyIdentificationAndAccount119** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PartyIdentification <*PtyId*>	[1..*]			90
	IdentificationType <*IdTp*>	[1..1]	CodeSet		91
	Identification <*Id*>	[1..1]	Text		92
	AccountIdentification <*AcctId*>	[1..*]			92
	AccountType <*AcctTp*>	[1..1]	CodeSet		92
	Identification <*Id*>	[1..1]	±		94

4.4.3.5.1 PartyIdentification <PtyId>

Presence: [1..*]

Definition: Identification of the party that legally owns the account.

PartyIdentification <PtyId> contains the following **PartyIdentification90** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IdentificationType <*IdTp*>	[1..1]	CodeSet		91
	Identification <*Id*>	[1..1]	Text		92

4.4.3.5.1.1 IdentificationType <IdTp>

Presence: [1..1]

Definition: Specifies a type of party identification.

Datatype: "PartyIdentificationType1Code" on page 183

CodeName	Name	Definition
FXID	FXMemberID	Member identification of the FX trading system.
FXSN	FXSystemEnglishShortName	English short name of FX system.
INGN	InstitutionGroupName	Name of the firm group.
IICS	InstitutionIdentificationInComStarSystem	Institution identification in com star system.
IGBT	InternalGroupTheTraderBelongedTo	Internal team that traders belong.
MAMA	MarketMaker	Specifies the maket makers.
MEOC	MembersOrClients	Identify members or clients.
METY	MemberType	Type of the trading members.
NOMM	NonMarketMaker	Specifies the non maket makers.
OSCO	OtherSystemCode	Specifies other system.
PASS	Password	Password of the trading system.
PONU	PhoneNumber	Phone number of the trading members.
POAD	PostalAddress	Postal address of the trading members.
RMID	RMBMemberIdentification	Member identification of the RMB trading system
SLCN	ShortLegalChineseNameOfFirm	Legal chinese short title of the trading members.
SLNF	ShortLegalNameOfFirm	Legal short title of the trading members.
TACN	TraderChineseName	Chinese names for the traders.
TRCO	TraderCode	Specifies the traders.
TANA	TraderName	Names for the traders.
USIT	UserInputTrades	Input the user of trading system.
USNA	UserName	User name of the trading system.
AUIT	AgentUserInputTrades	Agent input the user of the trading system.
BRID	BranchIdentification	Identification of the branch.
CLIN	ClearingInstitution	Specifies clearing institution.
CMID	CollateralManagementInstitution	Identification of the collateral management institution.
COIN	CollateralManagementInstitutionName	Name of the collateral management institution.
CMOT	ContactMethodOfTrader	Contact method of the traders.
CONU	ContactName	Contact name of the trading members.

CodeName	Name	Definition
CMIN	CustodyManagementInstitution	Institution of custody management.
DECN	DealConfirmContactName	Trade confimation person name.
DEPA	Department	Department of the trading members.
ELCO	EligibleCounterparty	Specifies eligible of counterparty.
EXVE	ExecutionVenue	Place of execution.
FICO	FirmCode	Specifies the firm.
FIID	FirmIdentification	Identification of the firm.
FLCN	FullLegalChineseNameOfFirm	Legal chinese full title of the trading members.
FLNF	FullLegalNameOfFirm	Legal full title of the trading members.

4.4.3.5.1.2 Identification <Id>

Presence: [1..1]

Definition: Identification of a party related information.

Datatype: "Max35Text" on page 195

4.4.3.5.2 AccountIdentification <AcctId>

Presence: [1..*]

Definition: Identification of the account owned by the party.

AccountIdentification <AcctId> contains the following **AccountIdentification30** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	AccountType *<AcctTp>*	[1..1]	CodeSet		92
	Identification *<Id>*	[1..1]	±		94

4.4.3.5.2.1 AccountType <AcctTp>

Presence: [1..1]

Definition: Specifies the type of account.

Datatype: "AccountInformationType1Code" on page 177

CodeName	Name	Definition
IBND	IntermediaryBankNameOfDealtCurrency	Name of intermediary bank for dealt currency.
IBCC	IntermediaryBankNumberOfContraCurrency	Number of intermediary bank for contra currency.
IBDC	IntermediaryBankNumberOfDealtCurrency	Number of intermediary bank for dealt currency.
BIBC	BeneficiaryInstitutionBICCodeOfContraCurrency	BIC code of beneficiary institution for contra currency.
BIBD	BeneficiaryInstitutionBICCodeOfDealtCurrency	BIC code of beneficiary institution for dealt currency.

CodeName	Name	Definition
BINC	BeneficiaryInstitutionNameOfContraCurrency	Name of beneficiary institution for contra currency.
BIND	BeneficiaryInstitutionNameOfDealtCurrency	Name of beneficiary institution for dealt currency.
BICC	BeneficiaryInstitutionNumberOfContraCurrency	Number of beneficiary institution for contra currency.
BIDC	BeneficiaryInstitutionNumberOfDealtCurrency	Number of beneficiary institution for dealt currency.
CMSA	CFETSMarginSettlementAccountNumber	Margin settlement account number of CFETS.
CBBC	CorrespondentBankBICCodeOfContraCurrency	BIC code of correspondent bank for contra currency.
CBBD	CorrespondentBankBICCodeOfDealtCurrency	BIC code of correspondent bank for dealt currency.
CBNC	CorrespondentBankNameOfContraCurrency	Name of correspondent bank for contra currency.
CBND	CorrespondentBankNameOfDealtCurrency	Name of correspondent bank for dealt currency.
CBCC	CorrespondentBankNumberOfContraCurrency	Number of correspondent bank for contra currency.
CBDC	CorrespondentBankNumberOfDealtCurrency	Number of correspondent bank for dealt currency.
CUAC	CurrentAccount	Specifies the current account.
DEAC	DepositAccount	Specifies the deposit account.
FCAA	FundCustodianAccountName	Account name of fund custodian.
FCAN	FundCustodianAccountNumber	Account number of fund custodian.
FCBN	FundCustodianBankName	Name of fund custodian bank.
IBBC	IntermediaryBankBICCodeOfContraCurrency	BIC code of intermediary bank for contra currency.
IBBD	IntermediaryBankBICCodeOfDealtCurrency	BIC code of intermediary bank for dealt currency.
IBNC	IntermediaryBankNameOfContraCurrency	Name of intermediary bank for contra currency.
MCAA	MarginCustodianAccountName	Custodian account name of margin.
MCAN	MarginCustodianAccountNumber	Custodian account number of margin.
MCIC	MarginCustodianInstitutionCode	Code of margin custodian institution.
MCIN	MarginCustodianInstitutionName	Name of margin custodian institution.
MSAA	MarginSettlementAccountName	Settlement account name of margin.
MSBN	MarginSettlementBankName	Settlement bank name of margin.
MCAD	MultiCurrencyAccountDescription	Description of multi currency account.
NODC	NoteOfDealtCurrency	Note for dealt currency.

CodeName	Name	Definition
SCAC	SecuritiesCustodianAccountChineseName	Account chinese name of securities custodians.
SCAA	SecuritiesCustodianAccountName	Account name of securities custodians.
OMSA	OtherMarginSettlementAccountNumber	Margin settlement account number of other institutions.
NOCC	NoteOfContraCurrency	Note for contra currency.
MSBS	MarginSettlementBankSortCode	Settlement bank sort code of margin.
MSAN	MarginSettlementAccountNumber	Margin settlement account number of CDC.
SCAN	SecuritiesCustodianAccountNumber	Account number of securities custodians.
SCIC	SecuritiesCustodianInstitutionCode	Code of securities custodian institution.
SCIN	SecuritiesCustodianInstitutionName	Name of securities custodian institution.
SOCA	StatusOfCashAccount	Status of cash account.
SSCA	StatusOfSecuritiesCustodianAccount	Status of securities custodian account.

4.4.3.5.2.2 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification for the account between the account owner and the account servicer.

Identification <Id> contains the following elements (see "AccountIdentification26" on page 163 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Proprietary <*Prtry*>	[1..1]			163
	Identification <*Id*>	[1..1]	Text		163

4.4.4 CounterpartyRoleIdentification <CtrPtyRoleId>

Presence: [1..1]

Definition: Specifies the counterparty side of the treasury trade which is captured.

CounterpartyRoleIdentification <CtrPtyRoleId> contains the following **TradePartyIdentification9** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	FundInformation *<FndInf>*	[0..1]			95
	FundIdentification *<FndId>*	[1..1]	Text		96
	AccountIdentificationWithCustodian *<AcctIdWthCtdn>*	[0..1]	Text		96
	CustodianIdentification *<CtdnId>*	[0..1]			96
{Or	**NameAndAddress** *<NmAndAdr>*	[1..1]	±		96
Or}	**AnyBIC** *<AnyBIC>*	[1..1]	±		96
	BuyerOrSellerIndicator *<BuyrOrSellrInd>*	[1..1]	CodeSet		97
	InitiatorIndicator *<InitrInd>*	[1..1]	CodeSet		97
	TradePartyIdentification *<TradPtyId>*	[1..1]			97
	PartySource *<PtySrc>*	[0..1]	CodeSet		97
	TradePartyIdentification *<TradPtyId>*	[1..1]	Text		98
	SubmittingParty *<SubmitgPty>*	[1..1]			98
	PartyIdentification *<PtyId>*	[1..*]			98
	IdentificationType *<IdTp>*	[1..1]	CodeSet		99
	Identification *<Id>*	[1..1]	Text		100
	AccountIdentification *<AcctId>*	[1..*]			100
	AccountType *<AcctTp>*	[1..1]	CodeSet		100
	Identification *<Id>*	[1..1]	±		102

4.4.4.1 FundInformation <FndInf>

Presence: [0..1]

Definition: Identifies the fund which is one of the parties in a treasury trade.

FundInformation <FndInf> contains the following **FundIdentification6** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	FundIdentification *<FndId>*	[1..1]	Text		96
	AccountIdentificationWithCustodian *<AcctIdWthCtdn>*	[0..1]	Text		96
	CustodianIdentification *<CtdnId>*	[0..1]			96
{Or	**NameAndAddress** *<NmAndAdr>*	[1..1]	±		96
Or}	**AnyBIC** *<AnyBIC>*	[1..1]	±		96

4.4.4.1.1 FundIdentification <FndId>

Presence: [1..1]

Definition: Identification of the investment fund.

Datatype: "Max35Text" on page 195

4.4.4.1.2 AccountIdentificationWithCustodian <AcctIdWthCtdn>

Presence: [0..1]

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

Datatype: "Max35Text" on page 195

4.4.4.1.3 CustodianIdentification <CtdnId>

Presence: [0..1]

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

CustodianIdentification <CtdnId> contains one of the following **PartyIdentification251Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**NameAndAddress** <*NmAndAdr*>	[1..1]	±		96
Or}	**AnyBIC** <*AnyBIC*>	[1..1]	±		96

4.4.4.1.3.1 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Identification of the party expressed as name and address and an alternative identifier.

NameAndAddress <NmAndAdr> contains the following elements (see "NameAndAddress8" on page 171 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Name <*Nm*>	[1..1]	Text		171
	Address <*Adr*>	[0..1]	±		171
	AlternativeIdentifier <*AltrntvIdr*>	[0..10]	Text		172

4.4.4.1.3.2 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Identification of the party expressed as a BIC and an alternative identifier.

AnyBIC <AnyBIC> contains the following elements (see "PartyIdentification265" on page 170 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	170
	AlternativeIdentifier <*AltrntvIdr*>	[0..10]	Text		170

4.4.4.2 BuyerOrSellerIndicator <BuyrOrSellrInd>

Presence: [1..1]

Definition: Specifies the party which is the buyer or the seller.

Datatype: "OptionParty1Code" on page 183

CodeName	Name	Definition
SLLR	Seller	Seller in a trade.
BYER	Buyer	Buyer in a trade.

4.4.4.3 InitiatorIndicator <InitrInd>

Presence: [1..1]

Definition: Specifies if a trade party is a taker or a maker.

Datatype: "OptionParty3Code" on page 183

CodeName	Name	Definition
MAKE	Maker	Indicates the receiver of the trade.
TAKE	Taker	Indicates the initiator of the trade.

4.4.4.4 TradePartyIdentification <TradPtyId>

Presence: [1..1]

Definition: Identification of the party.

TradePartyIdentification <TradPtyId> contains the following **PartyIdentification78** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PartySource *<PtySrc>*	[0..1]	CodeSet		97
	TradePartyIdentification *<TradPtyId>*	[1..1]	Text		98

4.4.4.4.1 PartySource <PtySrc>

Presence: [0..1]

Definition: Indicate the source of the party.

Datatype: "IdentificationType1Code" on page 181

CodeName	Name	Definition
BASC	BankSortCode	Specified source is bank.
BICO	BIC	BIC code defines as a standard format of business identifier code. It is a unique identification code for both financial and non-financial institutions.

CodeName	Name	Definition
CFET	CFETS	CFETS is an abbreviation of China Foreign Exchange Trade System, which is a sub-institution of the PBC. Its main functions include: providing systems for FX trading, RMB lending, bond trading and exchange rate and interest rate derivatives trading; organizing FX trading, RMB lending, bond trading, and exchange rate and interest rate derivatives trading; providing clearing, information, risk management, and surveillance services on interbank markets; and engaging in other businesses authorized by the PBC.

4.4.4.4.2 TradePartyIdentification <TradPtyId>

Presence: [1..1]

Definition: Identification of the party.

Datatype: "Max35Text" on page 195

4.4.4.5 SubmittingParty <SubmitgPty>

Presence: [1..1]

Definition: Specifies the party which submits a treasury trade to a matching system or to a settlement system or to a counterparty.

SubmittingParty <SubmitgPty> contains the following **PartyIdentificationAndAccount119** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PartyIdentification *<PtyId>*	[1..*]			98
	IdentificationType *<IdTp>*	[1..1]	CodeSet		99
	Identification *<Id>*	[1..1]	Text		100
	AccountIdentification *<AcctId>*	[1..*]			100
	AccountType *<AcctTp>*	[1..1]	CodeSet		100
	Identification *<Id>*	[1..1]	±		102

4.4.4.5.1 PartyIdentification <PtyId>

Presence: [1..*]

Definition: Identification of the party that legally owns the account.

PartyIdentification <PtyId> contains the following **PartyIdentification90** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	IdentificationType *<IdTp>*	[1..1]	CodeSet		99
	Identification *<Id>*	[1..1]	Text		100

4.4.4.5.1.1 IdentificationType <IdTp>

Presence: [1..1]

Definition: Specifies a type of party identification.

Datatype: "PartyIdentificationType1Code" on page 183

CodeName	Name	Definition
FXID	FXMemberID	Member identification of the FX trading system.
FXSN	FXSystemEnglishShortName	English short name of FX system.
INGN	InstitutionGroupName	Name of the firm group.
IICS	InstitutionIdentificationInComStarSystem	Institution identification in com star system.
IGBT	InternalGroupTheTraderBelongedTo	Internal team that traders belong.
MAMA	MarketMaker	Specifies the maket makers.
MEOC	MembersOrClients	Identify members or clients.
METY	MemberType	Type of the trading members.
NOMM	NonMarketMaker	Specifies the non maket makers.
OSCO	OtherSystemCode	Specifies other system.
PASS	Password	Password of the trading system.
PONU	PhoneNumber	Phone number of the trading members.
POAD	PostalAddress	Postal address of the trading members.
RMID	RMBMemberIdentification	Member identification of the RMB trading system
SLCN	ShortLegalChineseNameOfFirm	Legal chinese short title of the trading members.
SLNF	ShortLegalNameOfFirm	Legal short title of the trading members.
TACN	TraderChineseName	Chinese names for the traders.
TRCO	TraderCode	Specifies the traders.
TANA	TraderName	Names for the traders.
USIT	UserInputTrades	Input the user of trading system.
USNA	UserName	User name of the trading system.
AUIT	AgentUserInputTrades	Agent input the user of the trading system.
BRID	BranchIdentification	Identification of the branch.
CLIN	ClearingInstitution	Specifies clearing institution.
CMID	CollateralManagementInstitution	Identification of the collateral management institution.
COIN	CollateralManagementInstitutionName	Name of the collateral management institution.
CMOT	ContactMethodOfTrader	Contact method of the traders.
CONU	ContactName	Contact name of the trading members.

CodeName	Name	Definition
CMIN	CustodyManagementInstitution	Institution of custody management.
DECN	DealConfirmContactName	Trade confimation person name.
DEPA	Department	Department of the trading members.
ELCO	EligibleCounterparty	Specifies eligible of counterparty.
EXVE	ExecutionVenue	Place of execution.
FICO	FirmCode	Specifies the firm.
FIID	FirmIdentification	Identification of the firm.
FLCN	FullLegalChineseNameOfFirm	Legal chinese full title of the trading members.
FLNF	FullLegalNameOfFirm	Legal full title of the trading members.

4.4.4.5.1.2 Identification <Id>

Presence: [1..1]

Definition: Identification of a party related information.

Datatype: "Max35Text" on page 195

4.4.4.5.2 AccountIdentification <AcctId>

Presence: [1..*]

Definition: Identification of the account owned by the party.

AccountIdentification <AcctId> contains the following **AccountIdentification30** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	AccountType *<AcctTp>*	[1..1]	CodeSet		100
	Identification *<Id>*	[1..1]	±		102

4.4.4.5.2.1 AccountType <AcctTp>

Presence: [1..1]

Definition: Specifies the type of account.

Datatype: "AccountInformationType1Code" on page 177

CodeName	Name	Definition
IBND	IntermediaryBankNameOfDealtCurrency	Name of intermediary bank for dealt currency.
IBCC	IntermediaryBankNumberOfContraCurrency	Number of intermediary bank for contra currency.
IBDC	IntermediaryBankNumberOfDealtCurrency	Number of intermediary bank for dealt currency.
BIBC	BeneficiaryInstitutionBICCodeOfContraCurrency	BIC code of beneficiary institution for contra currency.
BIBD	BeneficiaryInstitutionBICCodeOfDealtCurrency	BIC code of beneficiary institution for dealt currency.

CodeName	Name	Definition
BINC	BeneficiaryInstitutionNameOfContraCurrency	Name of beneficiary institution for contra currency.
BIND	BeneficiaryInstitutionNameOfDealtCurrency	Name of beneficiary institution for dealt currency.
BICC	BeneficiaryInstitutionNumberOfContraCurrency	Number of beneficiary institution for contra currency.
BIDC	BeneficiaryInstitutionNumberOfDealtCurrency	Number of beneficiary institution for dealt currency.
CMSA	CFETSMarginSettlementAccountNumber	Margin settlement account number of CFETS.
CBBC	CorrespondentBankBICCodeOfContraCurrency	BIC code of correspondent bank for contra currency.
CBBD	CorrespondentBankBICCodeOfDealtCurrency	BIC code of correspondent bank for dealt currency.
CBNC	CorrespondentBankNameOfContraCurrency	Name of correspondent bank for contra currency.
CBND	CorrespondentBankNameOfDealtCurrency	Name of correspondent bank for dealt currency.
CBCC	CorrespondentBankNumberOfContraCurrency	Number of correspondent bank for contra currency.
CBDC	CorrespondentBankNumberOfDealtCurrency	Number of correspondent bank for dealt currency.
CUAC	CurrentAccount	Specifies the current account.
DEAC	DepositAccount	Specifies the deposit account.
FCAA	FundCustodianAccountName	Account name of fund custodian.
FCAN	FundCustodianAccountNumber	Account number of fund custodian.
FCBN	FundCustodianBankName	Name of fund custodian bank.
IBBC	IntermediaryBankBICCodeOfContraCurrency	BIC code of intermediary bank for contra currency.
IBBD	IntermediaryBankBICCodeOfDealtCurrency	BIC code of intermediary bank for dealt currency.
IBNC	IntermediaryBankNameOfContraCurrency	Name of intermediary bank for contra currency.
MCAA	MarginCustodianAccountName	Custodian account name of margin.
MCAN	MarginCustodianAccountNumber	Custodian account number of margin.
MCIC	MarginCustodianInstitutionCode	Code of margin custodian institution.
MCIN	MarginCustodianInstitutionName	Name of margin custodian institution.
MSAA	MarginSettlementAccountName	Settlement account name of margin.
MSBN	MarginSettlementBankName	Settlement bank name of margin.
MCAD	MultiCurrencyAccountDescription	Description of multi currency account.
NODC	NoteOfDealtCurrency	Note for dealt currency.

CodeName	Name	Definition
SCAC	SecuritiesCustodianAccountChineseName	Account chinese name of securities custodians.
SCAA	SecuritiesCustodianAccountName	Account name of securities custodians.
OMSA	OtherMarginSettlementAccountNumber	Margin settlement account number of other institutions.
NOCC	NoteOfContraCurrency	Note for contra currency.
MSBS	MarginSettlementBankSortCode	Settlement bank sort code of margin.
MSAN	MarginSettlementAccountNumber	Margin settlement account number of CDC.
SCAN	SecuritiesCustodianAccountNumber	Account number of securities custodians.
SCIC	SecuritiesCustodianInstitutionCode	Code of securities custodian institution.
SCIN	SecuritiesCustodianInstitutionName	Name of securities custodian institution.
SOCA	StatusOfCashAccount	Status of cash account.
SSCA	StatusOfSecuritiesCustodianAccount	Status of securities custodian account.

4.4.4.5.2.2 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification for the account between the account owner and the account servicer.

Identification <Id> contains the following elements (see "AccountIdentification26" on page 163 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Proprietary *<Prtry>*	[1..1]			163
	Identification *<Id>*	[1..1]	Text		163

4.4.5 TradeIdentification <TradId>

Presence: [1..1]

Definition: Identifier of the trade that needs to be cancelled.

Datatype: "Max35Text" on page 195

4.4.6 UnderlyingProductType <UndrlygPdctTp>

Presence: [1..1]

Definition: Specifies the underlying product type.

Datatype: "UnderlyingProductIdentifier1Code" on page 190

CodeName	Name	Definition
FORW	ForeignExchangeForward	Underlying product type of the transaction is a Foreign Exchange Forward.

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

4.4.7 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C3 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 169 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		169
	Envelope <*Envlp*>	[1..1]	(External Schema)		170

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 fxtr.037.001.02 ForeignExchangeTradeConfirmationStatusAdviceV02

5.1 MessageDefinition Functionality

Scope

The ForeignExchageTradeConfirmationStatusAdvice message is sent from a Central matching utility (CMU) to a market participant to advise the matching status of the trade.

Usage

The confirmation status advice is sent by the CMU to the market participants after they received the confirmation request.

Outline

The ForeignExchangeTradeConfirmationStatusAdviceV02 MessageDefinition is composed of 8 MessageBuildingBlocks:

A. Header

   Advice message management information.

B. AdviceIdentification

   Identifies the advice message.

C. TradingSideIdentification

   Specifies the trading side of the treasury trade which is captured.

D. CounterpartySideIdentification

   Specifies the counterparty side of the treasury trade which is captured.

E. TradeDetail

   Details of the treasury trade confirmed.

F. ConfirmationInformation

   Details of the confirmation in the CMU.

G. Reference

   Additional reference of this message.

H. SupplementaryData

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

5.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FXTradConfStsAdvc>	[1..1]			
	Header *<Hdr>*	[1..1]			110
	FormatVersion *<FrmtVrsn>*	[1..1]	Text		110
	ExchangeIdentification *<XchgId>*	[1..1]	Text		110
	InitiatingParty *<InitgPty>*	[1..1]	±		110
	RecipientParty *<RcptPty>*	[0..1]	±		111
	MessageSequenceNumber *<MsgSeqNb>*	[1..1]	Quantity		111
	CreationDateTime *<CreDtTm>*	[1..1]	DateTime		111
	AdviceIdentification *<AdvcId>*	[0..1]	±		111
	TradingSideIdentification *<TradgSdId>*	[1..1]			112
	FundInformation *<FndInf>*	[0..1]			112
	FundIdentification *<FndId>*	[1..1]	Text		113
	AccountIdentificationWithCustodian *<AcctIdWthCtdn>*	[0..1]	Text		113
	CustodianIdentification *<CtdnId>*	[0..1]			113
{Or	**NameAndAddress** *<NmAndAdr>*	[1..1]	±		113
Or}	**AnyBIC** *<AnyBIC>*	[1..1]	±		114
	BuyerOrSellerIndicator *<BuyrOrSellrInd>*	[1..1]	CodeSet		114
	InitiatorIndicator *<InitrInd>*	[1..1]	CodeSet		114
	TradePartyIdentification *<TradPtyId>*	[1..1]			114
	PartySource *<PtySrc>*	[0..1]	CodeSet		114
	TradePartyIdentification *<TradPtyId>*	[1..1]	Text		115
	SubmittingParty *<SubmitgPty>*	[1..1]			115
	PartyIdentification *<PtyId>*	[1..*]			115
	IdentificationType *<IdTp>*	[1..1]	CodeSet		116
	Identification *<Id>*	[1..1]	Text		117
	AccountIdentification *<AcctId>*	[1..*]			117
	AccountType *<AcctTp>*	[1..1]	CodeSet		117
	Identification *<Id>*	[1..1]	±		119
	CounterpartySideIdentification *<CtrPtySdId>*	[1..1]			119
	FundInformation *<FndInf>*	[0..1]			120

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	FundIdentification *<FndId>*	[1..1]	Text		120
	AccountIdentificationWithCustodian *<AcctIdWthCtdn>*	[0..1]	Text		121
	CustodianIdentification *<CtdnId>*	[0..1]			121
{Or	**NameAndAddress** *<NmAndAdr>*	[1..1]	±		121
Or}	**AnyBIC** *<AnyBIC>*	[1..1]	±		121
	BuyerOrSellerIndicator *<BuyrOrSellrInd>*	[1..1]	CodeSet		121
	InitiatorIndicator *<InitrInd>*	[1..1]	CodeSet		122
	TradePartyIdentification *<TradPtyId>*	[1..1]	±		122
	SubmittingParty *<SubmitgPty>*	[1..1]			122
	PartyIdentification *<PtyId>*	[1..*]			123
	IdentificationType *<IdTp>*	[1..1]	CodeSet		123
	Identification *<Id>*	[1..1]	Text		124
	AccountIdentification *<AcctId>*	[1..*]			124
	AccountType *<AcctTp>*	[1..1]	CodeSet		124
	Identification *<Id>*	[1..1]	±		126
	TradeDetail *<TradDtl>*	[1..1]		C5, C6, C7, C8, C9, C11, C13	126
	TradeIdentification *<TradId>*	[1..1]	Text		130
	TradeDate *<TradDt>*	[1..1]	Date		130
	ForeignExchangeTradeProduct *<FXTradPdct>*	[1..1]	CodeSet		130
	TradingCurrency *<TradgCcy>*	[0..1]	CodeSet	C1	131
	SettlementCurrency *<SttlmCcy>*	[0..1]	CodeSet	C1	131
	TradingMethod *<TradgMtd>*	[0..1]	CodeSet		131
	TradingMode *<TradgMd>*	[1..1]	CodeSet		132
	ClearingMethod *<ClrMtd>*	[1..1]	CodeSet		133
	Symbol *<Symb>*	[0..1]	Text		133
	PlaceOfConfirmation *<PlcOfConf>*	[0..1]	IdentifierSet	C2	133
	ForeignExchangeDetails *<FXDtls>*	[0..1]			133
	ExecutionPrice *<ExctnPric>*	[1..1]	Amount	C1	134
	LastQuantity *<LastQty>*	[1..1]	Amount	C1, C4	135
	SettlementType *<SttlmTp>*	[1..1]	CodeSet		135

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementDate *<SttlmDt>*	[1..1]	Date		136
	ValuationRate *<ValtnRate>*	[1..1]			136
	ExchangeRate *<XchgRate>*	[1..1]	Rate		136
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	137
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	137
	ForwardPoints *<FwdPts>*	[0..1]	Quantity		137
	CalculatedCounterpartyCurrencyLastQuantity *<ClctdCtrPtyCcyLastQty>*	[1..1]	Amount	C1, C4	137
	ValueDate *<ValDt>*	[1..1]	Date		138
	RiskAmount *<RskAmt>*	[1..1]	Amount	C1, C4	138
	SecurityIdentification *<SctyId>*	[1..1]			138
	SecurityIdentificationSource *<SctyIdSrc>*	[1..1]	CodeSet		138
	SecurityIdentification *<SctyId>*	[1..1]	Text		139
	FixingCurrency *<FxgCcy>*	[0..1]	CodeSet	C1	139
	FixingDate *<FxgDt>*	[0..1]	Date		139
	OptionIndicator *<OptnInd>*	[0..1]	Indicator		140
	DeltaIndicator *<DltaInd>*	[0..1]	Indicator		140
	AssociatedTradeReference *<AssoctdTradRef>*	[0..*]	Text		140
	SwapLeg *<SwpLeg>*	[0..*]			140
	LegSide *<LegSd>*	[1..1]	CodeSet		141
	LegSettlementType *<LegSttlmTp>*	[1..1]	CodeSet		143
	LegSettlementDate *<LegSttlmDt>*	[1..1]	DateTime		144
	LegLastPrice *<LegLastPric>*	[1..1]	Amount	C1	144
	LegSettlementCurrency *<LegSttlmCcy>*	[1..1]	CodeSet	C1	144
	LegOrderQuantity *<LegOrdrQty>*	[1..1]	Amount	C1, C4	144
	LegForwardPoints *<LegFwdPts>*	[1..1]	Quantity		145
	LegCalculatedCounterpartyCurrencyLastQuantity *<LegClctdCtrPtyCcyLastQty>*	[1..1]	Amount	C1, C4	145
	LegRiskAmount *<LegRskAmt>*	[1..1]	Amount	C1, C4	145
	LegValuationRate *<LegValtnRate>*	[1..1]			146
	ExchangeRate *<XchgRate>*	[1..1]	Rate		146
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	146
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	147

Or	MessageElement/BuildingBlock**<*XML Tag*>**	Mult.	Type	Constr. No.	Page
	LegValueDate <*LegValDt*>	[1..1]	Date		147
	LegCurrency <*LegCcy*>	[1..1]	CodeSet	C1	147
	LegSymbol <*LegSymb*>	[1..1]	Text		147
	LegSecurityIdentification <*LegSctyId*>	[1..1]			147
	SecurityIdentificationSource <*SctyIdSrc*>	[1..1]	CodeSet		148
	SecurityIdentification <*SctyId*>	[1..1]	Text		148
	ProductIdentification <*PdctId*>	[0..1]	±		148
	AssociatedTradeReference <*AssoctdTradRef*>	[0..*]	Text		149
	DeliveryType <*DlvryTp*>	[0..1]	CodeSet		149
	ConfirmationInformation <*ConfInf*>	[1..1]			149
	ConfirmationStatus <*ConfSts*>	[1..1]	CodeSet		150
	ConfirmationTime <*ConfTm*>	[0..1]	DateTime		151
	TradePartyConfirmationTime <*TradPtyConfTm*>	[0..1]	DateTime		151
	InitiatingPartyConfirmationTime <*InitgPtyConfTm*>	[0..1]	DateTime		151
	ConfirmationType <*ConfTp*>	[1..1]	CodeSet		151
	RequestIdentification <*ReqId*>	[1..1]	±		151
	QueryStartNumber <*QryStartNb*>	[1..1]	Text		152
	TotalNumberOfReports <*TtlNbOfRpts*>	[1..1]	Quantity		152
	PageNumber <*PgNb*>	[1..1]	Text		152
	QueryPageNumber <*QryPgNb*>	[1..1]	Text		152
	MessageNumberOfCurrentPage <*MsgNbOfCurPg*>	[1..1]	Quantity		152
	ListOrderNumber <*ListOrdrNb*>	[1..1]	Quantity		152
	LastPageIndicator <*LastPgInd*>	[1..1]	Indicator		152
	LastReportRequested <*LastRptReqd*>	[1..1]	Indicator		152
	Reference <*Ref*>	[0..1]		C10	153
	Reference <*Ref*>	[1..1]	Text		153
	MessageName <*MsgNm*>	[0..1]	Text		153
	ReferenceIssuer <*RefIssr*>	[0..1]	Text		153
	SupplementaryData <*SplmtryData*>	[0..*]	±	C12	153

5.3 Constraints

C1 ActiveCurrency

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

C2 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 DeltaIndicatorRule

If ForeignExchangeTradeProduct is equal to value 'SPOT' (Foreign Exchange Spot) or'FORW' (Foreign Exchange Forward), then DeltaIndicator must be present.

C6 FixingCurrencyAndFixingDateRule

If ForeignExchangeTradeProduct is equal to value 'NDFO' (Foreign Exchange Non Deliverable Forward), then FixingCurrency and FixingDate must be present.

C7 ForeignExchangeTradeProduct1Rule

If ForeignExchangeTradeProduct is equal to 'FORW' (Foreign Exchange Forward) or'NDFO' (Foreign Exchange Non Deliverable Forward) or 'SPOT' (Foreign Exchange Spot), then ForeignExchangeDetails must be present.

C8 ForeignExchangeTradeProduct2Rule

If Foreign Exchange Trade Product is equal to 'SWAP' (Foreign Exchange Swap), then SwapLeg must be present.

C9 ForwardPointsRule

If ForeignExchangeTradeProduct is equal to value 'NDFO' (Foreign Exchange Non Deliverable Forward) or 'FORW' (Foreign Exchange Forward), then ForwardPoints must be present.

C10 IssuerAndOrMessageNameRule

If MessageName is not present, then ReferenceIssuer is mandatory. If MessageName is present, then ReferenceIssuer is optional.

C11 OptionIndicatorRule

If ForeignExchangeTradeProduct is equal to value 'SPOT' (Foreign Exchange Spot), then OptionIndicator 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.

C13 SwapLegRule

If ForeignExchangeTradeProduct is equal to 'SWAP' (Foreign Exchange Swap), then SwapLeg must be present.

5.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

5.4.1 Header <Hdr>

Presence: [1..1]

Definition: Advice message management information.

Header <Hdr> contains the following **Header23** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	FormatVersion *<FrmtVrsn>*	[1..1]	Text		110
	ExchangeIdentification *<XchgId>*	[1..1]	Text		110
	InitiatingParty *<InitgPty>*	[1..1]	±		110
	RecipientParty *<RcptPty>*	[0..1]	±		111
	MessageSequenceNumber *<MsgSeqNb>*	[1..1]	Quantity		111
	CreationDateTime *<CreDtTm>*	[1..1]	DateTime		111

5.4.1.1 FormatVersion <FrmtVrsn>

Presence: [1..1]

Definition: Version of file format.

Datatype: "Max6Text" on page 195

5.4.1.2 ExchangeIdentification <XchgId>

Presence: [1..1]

Definition: Unique identification of an exchange occurrence.

Datatype: "Max3NumericText" on page 195

5.4.1.3 InitiatingParty <InitgPty>

Presence: [1..1]

Definition: Unique identification of the partner that has initiated the exchange.

InitiatingParty <InitgPty> contains the following elements (see "GenericIdentification32" on page 167 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		167
	Type <*Tp*>	[0..1]	CodeSet		168
	Issuer <*Issr*>	[0..1]	CodeSet		168
	ShortName <*ShrtNm*>	[0..1]	Text		168

5.4.1.4 RecipientParty <RcptPty>

Presence: [0..1]

Definition: Unique identification of the partner that is the recipient of the exchange.

RecipientParty <RcptPty> contains the following elements (see "GenericIdentification32" on page 167 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		167
	Type <*Tp*>	[0..1]	CodeSet		168
	Issuer <*Issr*>	[0..1]	CodeSet		168
	ShortName <*ShrtNm*>	[0..1]	Text		168

5.4.1.5 MessageSequenceNumber <MsgSeqNb>

Presence: [1..1]

Definition: Sequence of this message in a conversation in integer.

Datatype: "Number" on page 194

5.4.1.6 CreationDateTime <CreDtTm>

Presence: [1..1]

Definition: Date and time at which the file or message was created.

Datatype: "ISODateTime" on page 190

5.4.2 AdviceIdentification <AdvcId>

Presence: [0..1]

Definition: Identifies the advice message.

AdviceIdentification <AdvcId> contains the following elements (see "MessageIdentification1" on page 166 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		166
	CreationDateTime *<CreDtTm>*	[1..1]	DateTime		166

5.4.3 TradingSideIdentification <TradgSdId>

Presence: [1..1]

Definition: Specifies the trading side of the treasury trade which is captured.

TradingSideIdentification <TradgSdId> contains the following **TradePartyIdentification9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FundInformation *<FndInf>*	[0..1]			112
	FundIdentification *<FndId>*	[1..1]	Text		113
	AccountIdentificationWithCustodian *<AcctIdWthCtdn>*	[0..1]	Text		113
	CustodianIdentification *<CtdnId>*	[0..1]			113
{Or	**NameAndAddress** *<NmAndAdr>*	[1..1]	±		113
Or}	**AnyBIC** *<AnyBIC>*	[1..1]	±		114
	BuyerOrSellerIndicator *<BuyrOrSellrInd>*	[1..1]	CodeSet		114
	InitiatorIndicator *<InitrInd>*	[1..1]	CodeSet		114
	TradePartyIdentification *<TradPtyId>*	[1..1]			114
	PartySource *<PtySrc>*	[0..1]	CodeSet		114
	TradePartyIdentification *<TradPtyId>*	[1..1]	Text		115
	SubmittingParty *<SubmitgPty>*	[1..1]			115
	PartyIdentification *<PtyId>*	[1..*]			115
	IdentificationType *<IdTp>*	[1..1]	CodeSet		116
	Identification *<Id>*	[1..1]	Text		117
	AccountIdentification *<AcctId>*	[1..*]			117
	AccountType *<AcctTp>*	[1..1]	CodeSet		117
	Identification *<Id>*	[1..1]	±		119

5.4.3.1 FundInformation <FndInf>

Presence: [0..1]

Definition: Identifies the fund which is one of the parties in a treasury trade.

FundInformation <FndInf> contains the following **FundIdentification6** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FundIdentification <*FndId*>	[1..1]	Text		113
	AccountIdentificationWithCustodian <*AcctIdWthCtdn*>	[0..1]	Text		113
	CustodianIdentification <*CtdnId*>	[0..1]			113
{Or	**NameAndAddress** <*NmAndAdr*>	[1..1]	±		113
Or}	**AnyBIC** <*AnyBIC*>	[1..1]	±		114

5.4.3.1.1 FundIdentification <FndId>

Presence: [1..1]

Definition: Identification of the investment fund.

Datatype: "Max35Text" on page 195

5.4.3.1.2 AccountIdentificationWithCustodian <AcctIdWthCtdn>

Presence: [0..1]

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

Datatype: "Max35Text" on page 195

5.4.3.1.3 CustodianIdentification <CtdnId>

Presence: [0..1]

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

CustodianIdentification <CtdnId> contains one of the following **PartyIdentification251Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**NameAndAddress** <*NmAndAdr*>	[1..1]	±		113
Or}	**AnyBIC** <*AnyBIC*>	[1..1]	±		114

5.4.3.1.3.1 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Identification of the party expressed as name and address and an alternative identifier.

NameAndAddress <NmAndAdr> contains the following elements (see "NameAndAddress8" on page 171 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Name <*Nm*>	[1..1]	Text		171
	Address <*Adr*>	[0..1]	±		171
	AlternativeIdentifier <*AltrntvIdr*>	[0..10]	Text		172

5.4.3.1.3.2 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Identification of the party expressed as a BIC and an alternative identifier.

AnyBIC <AnyBIC> contains the following elements (see "PartyIdentification265" on page 170 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	170
	AlternativeIdentifier <*AltrntvIdr*>	[0..10]	Text		170

5.4.3.2 BuyerOrSellerIndicator <BuyrOrSellrInd>

Presence: [1..1]

Definition: Specifies the party which is the buyer or the seller.

Datatype: "OptionParty1Code" on page 183

CodeName	Name	Definition
SLLR	Seller	Seller in a trade.
BYER	Buyer	Buyer in a trade.

5.4.3.3 InitiatorIndicator <InitrInd>

Presence: [1..1]

Definition: Specifies if a trade party is a taker or a maker.

Datatype: "OptionParty3Code" on page 183

CodeName	Name	Definition
MAKE	Maker	Indicates the receiver of the trade.
TAKE	Taker	Indicates the initiator of the trade.

5.4.3.4 TradePartyIdentification <TradPtyId>

Presence: [1..1]

Definition: Identification of the party.

TradePartyIdentification <TradPtyId> contains the following **PartyIdentification78** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PartySource <*PtySrc*>	[0..1]	CodeSet		114
	TradePartyIdentification <*TradPtyId*>	[1..1]	Text		115

5.4.3.4.1 PartySource <PtySrc>

Presence: [0..1]

Definition: Indicate the source of the party.

Datatype: "IdentificationType1Code" on page 181

CodeName	Name	Definition
BASC	BankSortCode	Specified source is bank.
BICO	BIC	BIC code defines as a standard format of business identifier code. It is a unique identification code for both financial and non-financial institutions.
CFET	CFETS	CFETS is an abbreviation of China Foreign Exchange Trade System, which is a sub-institution of the PBC. Its main functions include: providing systems for FX trading, RMB lending, bond trading and exchange rate and interest rate derivatives trading; organizing FX trading, RMB lending, bond trading, and exchange rate and interest rate derivatives trading; providing clearing, information, risk management, and surveillance services on interbank markets; and engaging in other businesses authorized by the PBC.

5.4.3.4.2 TradePartyIdentification <TradPtyId>

Presence: [1..1]

Definition: Identification of the party.

Datatype: "Max35Text" on page 195

5.4.3.5 SubmittingParty <SubmitgPty>

Presence: [1..1]

Definition: Specifies the party which submits a treasury trade to a matching system or to a settlement system or to a counterparty.

SubmittingParty <SubmitgPty> contains the following **PartyIdentificationAndAccount119** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PartyIdentification <*PtyId*>	[1..*]			115
	IdentificationType <*IdTp*>	[1..1]	CodeSet		116
	Identification <*Id*>	[1..1]	Text		117
	AccountIdentification <*AcctId*>	[1..*]			117
	AccountType <*AcctTp*>	[1..1]	CodeSet		117
	Identification <*Id*>	[1..1]	±		119

5.4.3.5.1 PartyIdentification <PtyId>

Presence: [1..*]

Definition: Identification of the party that legally owns the account.

PartyIdentification <PtyId> contains the following **PartyIdentification90** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IdentificationType <*IdTp*>	[1..1]	CodeSet		116
	Identification <*Id*>	[1..1]	Text		117

5.4.3.5.1.1 IdentificationType <IdTp>

Presence: [1..1]

Definition: Specifies a type of party identification.

Datatype: "PartyIdentificationType1Code" on page 183

CodeName	Name	Definition
FXID	FXMemberID	Member identification of the FX trading system.
FXSN	FXSystemEnglishShortName	English short name of FX system.
INGN	InstitutionGroupName	Name of the firm group.
IICS	InstitutionIdentificationInComStarSystem	Institution identification in com star system.
IGBT	InternalGroupTheTraderBelongedTo	Internal team that traders belong.
MAMA	MarketMaker	Specifies the maket makers.
MEOC	MembersOrClients	Identify members or clients.
METY	MemberType	Type of the trading members.
NOMM	NonMarketMaker	Specifies the non maket makers.
OSCO	OtherSystemCode	Specifies other system.
PASS	Password	Password of the trading system.
PONU	PhoneNumber	Phone number of the trading members.
POAD	PostalAddress	Postal address of the trading members.
RMID	RMBMemberIdentification	Member identification of the RMB trading system
SLCN	ShortLegalChineseNameOfFirm	Legal chinese short title of the trading members.
SLNF	ShortLegalNameOfFirm	Legal short title of the trading members.
TACN	TraderChineseName	Chinese names for the traders.
TRCO	TraderCode	Specifies the traders.
TANA	TraderName	Names for the traders.
USIT	UserInputTrades	Input the user of trading system.
USNA	UserName	User name of the trading system.
AUIT	AgentUserInputTrades	Agent input the user of the trading system.
BRID	BranchIdentification	Identification of the branch.

CodeName	Name	Definition
CLIN	ClearingInstitution	Specifies clearing institution.
CMID	CollateralManagementInstitution	Identification of the collateral management institution.
COIN	CollateralManagementInstitutionName	Name of the collateral management institution.
CMOT	ContactMethodOfTrader	Contact method of the traders.
CONU	ContactName	Contact name of the trading members.
CMIN	CustodyManagementInstitution	Institution of custody management.
DECN	DealConfirmContactName	Trade confimation person name.
DEPA	Department	Department of the trading members.
ELCO	EligibleCounterparty	Specifies eligible of counterparty.
EXVE	ExecutionVenue	Place of execution.
FICO	FirmCode	Specifies the firm.
FIID	FirmIdentification	Identification of the firm.
FLCN	FullLegalChineseNameOfFirm	Legal chinese full title of the trading members.
FLNF	FullLegalNameOfFirm	Legal full title of the trading members.

5.4.3.5.1.2 Identification <Id>

Presence: [1..1]

Definition: Identification of a party related information.

Datatype: "Max35Text" on page 195

5.4.3.5.2 AccountIdentification <AcctId>

Presence: [1..*]

Definition: Identification of the account owned by the party.

AccountIdentification <AcctId> contains the following **AccountIdentification30** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AccountType <*AcctTp*>	[1..1]	CodeSet		117
	Identification <*Id*>	[1..1]	±		119

5.4.3.5.2.1 AccountType <AcctTp>

Presence: [1..1]

Definition: Specifies the type of account.

Datatype: "AccountInformationType1Code" on page 177

CodeName	Name	Definition
IBND	IntermediaryBankNameOfDealtCurrency	Name of intermediary bank for dealt currency.

CodeName	Name	Definition
IBCC	IntermediaryBankNumberOfContraCurrency	Number of intermediary bank for contra currency.
IBDC	IntermediaryBankNumberOfDealtCurrency	Number of intermediary bank for dealt currency.
BIBC	BeneficiaryInstitutionBICCodeOfContraCurrency	BIC code of beneficiary institution for contra currency.
BIBD	BeneficiaryInstitutionBICCodeOfDealtCurrency	BIC code of beneficiary institution for dealt currency.
BINC	BeneficiaryInstitutionNameOfContraCurrency	Name of beneficiary institution for contra currency.
BIND	BeneficiaryInstitutionNameOfDealtCurrency	Name of beneficiary institution for dealt currency.
BICC	BeneficiaryInstitutionNumberOfContraCurrency	Number of beneficiary institution for contra currency.
BIDC	BeneficiaryInstitutionNumberOfDealtCurrency	Number of beneficiary institution for dealt currency.
CMSA	CFETSMarginSettlementAccountNumber	Margin settlement account number of CFETS.
CBBC	CorrespondentBankBICCodeOfContraCurrency	BIC code of correspondent bank for contra currency.
CBBD	CorrespondentBankBICCodeOfDealtCurrency	BIC code of correspondent bank for dealt currency.
CBNC	CorrespondentBankNameOfContraCurrency	Name of correspondent bank for contra currency.
CBND	CorrespondentBankNameOfDealtCurrency	Name of correspondent bank for dealt currency.
CBCC	CorrespondentBankNumberOfContraCurrency	Number of correspondent bank for contra currency.
CBDC	CorrespondentBankNumberOfDealtCurrency	Number of correspondent bank for dealt currency.
CUAC	CurrentAccount	Specifies the current account.
DEAC	DepositAccount	Specifies the deposit account.
FCAA	FundCustodianAccountName	Account name of fund custodian.
FCAN	FundCustodianAccountNumber	Account number of fund custodian.
FCBN	FundCustodianBankName	Name of fund custodian bank.
IBBC	IntermediaryBankBICCodeOfContraCurrency	BIC code of intermediary bank for contra currency.
IBBD	IntermediaryBankBICCodeOfDealtCurrency	BIC code of intermediary bank for dealt currency.
IBNC	IntermediaryBankNameOfContraCurrency	Name of intermediary bank for contra currency.
MCAA	MarginCustodianAccountName	Custodian account name of margin.
MCAN	MarginCustodianAccountNumber	Custodian account number of margin.
MCIC	MarginCustodianInstitutionCode	Code of margin custodian institution.

CodeName	Name	Definition
MCIN	MarginCustodianInstitutionName	Name of margin custodian institution.
MSAA	MarginSettlementAccountName	Settlement account name of margin.
MSBN	MarginSettlementBankName	Settlement bank name of margin.
MCAD	MultiCurrencyAccountDescription	Description of multi currency account.
NODC	NoteOfDealtCurrency	Note for dealt currency.
SCAC	SecuritiesCustodianAccountChineseName	Account chinese name of securities custodians.
SCAA	SecuritiesCustodianAccountName	Account name of securities custodians.
OMSA	OtherMarginSettlementAccountNumber	Margin settlement account number of other institutions.
NOCC	NoteOfContraCurrency	Note for contra currency.
MSBS	MarginSettlementBankSortCode	Settlement bank sort code of margin.
MSAN	MarginSettlementAccountNumber	Margin settlement account number of CDC.
SCAN	SecuritiesCustodianAccountNumber	Account number of securities custodians.
SCIC	SecuritiesCustodianInstitutionCode	Code of securities custodian institution.
SCIN	SecuritiesCustodianInstitutionName	Name of securities custodian institution.
SOCA	StatusOfCashAccount	Status of cash account.
SSCA	StatusOfSecuritiesCustodianAccount	Status of securities custodian account.

5.4.3.5.2.2 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification for the account between the account owner and the account servicer.

Identification <Id> contains the following elements (see "AccountIdentification26" on page 163 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Proprietary <*Prtry*>	[1..1]			163
	Identification <*Id*>	[1..1]	Text		163

5.4.4 CounterpartySideIdentification <CtrPtySdId>

Presence: [1..1]

Definition: Specifies the counterparty side of the treasury trade which is captured.

CounterpartySideIdentification <CtrPtySdId> contains the following **TradePartyIdentification10** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	FundInformation *<FndInf>*	[0..1]			120
	FundIdentification *<FndId>*	[1..1]	Text		120
	AccountIdentificationWithCustodian *<AcctIdWthCtdn>*	[0..1]	Text		121
	CustodianIdentification *<CtdnId>*	[0..1]			121
{Or	**NameAndAddress** *<NmAndAdr>*	[1..1]	±		121
Or}	**AnyBIC** *<AnyBIC>*	[1..1]	±		121
	BuyerOrSellerIndicator *<BuyrOrSellrInd>*	[1..1]	CodeSet		121
	InitiatorIndicator *<InitrInd>*	[1..1]	CodeSet		122
	TradePartyIdentification *<TradPtyId>*	[1..1]	±		122
	SubmittingParty *<SubmitgPty>*	[1..1]			122
	PartyIdentification *<PtyId>*	[1..*]			123
	IdentificationType *<IdTp>*	[1..1]	CodeSet		123
	Identification *<Id>*	[1..1]	Text		124
	AccountIdentification *<AcctId>*	[1..*]			124
	AccountType *<AcctTp>*	[1..1]	CodeSet		124
	Identification *<Id>*	[1..1]	±		126

5.4.4.1 FundInformation <FndInf>

Presence: [0..1]

Definition: Identifies the fund which is one of the parties in a treasury trade.

FundInformation <FndInf> contains the following **FundIdentification6** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	FundIdentification *<FndId>*	[1..1]	Text		120
	AccountIdentificationWithCustodian *<AcctIdWthCtdn>*	[0..1]	Text		121
	CustodianIdentification *<CtdnId>*	[0..1]			121
{Or	**NameAndAddress** *<NmAndAdr>*	[1..1]	±		121
Or}	**AnyBIC** *<AnyBIC>*	[1..1]	±		121

5.4.4.1.1 FundIdentification <FndId>

Presence: [1..1]

Definition: Identification of the investment fund.

Datatype: "Max35Text" on page 195

5.4.4.1.2 AccountIdentificationWithCustodian <AcctIdWthCtdn>

Presence: [0..1]

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

Datatype: "Max35Text" on page 195

5.4.4.1.3 CustodianIdentification <CtdnId>

Presence: [0..1]

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

CustodianIdentification <CtdnId> contains one of the following **PartyIdentification251Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**NameAndAddress** <*NmAndAdr*>	[1..1]	±		121
Or}	**AnyBIC** <*AnyBIC*>	[1..1]	±		121

5.4.4.1.3.1 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Identification of the party expressed as name and address and an alternative identifier.

NameAndAddress <NmAndAdr> contains the following elements (see "NameAndAddress8" on page 171 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Name <*Nm*>	[1..1]	Text		171
	Address <*Adr*>	[0..1]	±		171
	AlternativeIdentifier <*AltrntvIdr*>	[0..10]	Text		172

5.4.4.1.3.2 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Identification of the party expressed as a BIC and an alternative identifier.

AnyBIC <AnyBIC> contains the following elements (see "PartyIdentification265" on page 170 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	170
	AlternativeIdentifier <*AltrntvIdr*>	[0..10]	Text		170

5.4.4.2 BuyerOrSellerIndicator <BuyrOrSellrInd>

Presence: [1..1]

Definition: Specifies the party which is the buyer or the seller.

Datatype: "OptionParty1Code" on page 183

CodeName	Name	Definition
SLLR	Seller	Seller in a trade.
BYER	Buyer	Buyer in a trade.

5.4.4.3 InitiatorIndicator <InitrInd>

Presence: [1..1]

Definition: Specifies if a trade party is a taker or a maker.

Datatype: "OptionParty3Code" on page 183

CodeName	Name	Definition
MAKE	Maker	Indicates the receiver of the trade.
TAKE	Taker	Indicates the initiator of the trade.

5.4.4.4 TradePartyIdentification <TradPtyId>

Presence: [1..1]

Definition: Identification of the party.

TradePartyIdentification <TradPtyId> contains the following elements (see "PartyIdentification265" on page 170 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	170
	AlternativeIdentifier <*AltrntvIdr*>	[0..10]	Text		170

5.4.4.5 SubmittingParty <SubmitgPty>

Presence: [1..1]

Definition: Specifies the party which submits a treasury trade to a matching system or to a settlement system or to a counterparty.

SubmittingParty <SubmitgPty> contains the following **PartyIdentificationAndAccount119** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PartyIdentification <*PtyId*>	[1..*]			123
	IdentificationType <*IdTp*>	[1..1]	CodeSet		123
	Identification <*Id*>	[1..1]	Text		124
	AccountIdentification <*AcctId*>	[1..*]			124
	AccountType <*AcctTp*>	[1..1]	CodeSet		124
	Identification <*Id*>	[1..1]	±		126

5.4.4.5.1 PartyIdentification <PtyId>

Presence: [1..*]

Definition: Identification of the party that legally owns the account.

PartyIdentification <PtyId> contains the following **PartyIdentification90** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IdentificationType <*IdTp*>	[1..1]	CodeSet		123
	Identification <*Id*>	[1..1]	Text		124

5.4.4.5.1.1 IdentificationType <IdTp>

Presence: [1..1]

Definition: Specifies a type of party identification.

Datatype: "PartyIdentificationType1Code" on page 183

CodeName	Name	Definition
FXID	FXMemberID	Member identification of the FX trading system.
FXSN	FXSystemEnglishShortName	English short name of FX system.
INGN	InstitutionGroupName	Name of the firm group.
IICS	InstitutionIdentificationInComStarSystem	Institution identification in com star system.
IGBT	InternalGroupTheTraderBelongedTo	Internal team that traders belong.
MAMA	MarketMaker	Specifies the maket makers.
MEOC	MembersOrClients	Identify members or clients.
METY	MemberType	Type of the trading members.
NOMM	NonMarketMaker	Specifies the non maket makers.
OSCO	OtherSystemCode	Specifies other system.
PASS	Password	Password of the trading system.
PONU	PhoneNumber	Phone number of the trading members.
POAD	PostalAddress	Postal address of the trading members.
RMID	RMBMemberIdentification	Member identification of the RMB trading system
SLCN	ShortLegalChineseNameOfFirm	Legal chinese short title of the trading members.
SLNF	ShortLegalNameOfFirm	Legal short title of the trading members.
TACN	TraderChineseName	Chinese names for the traders.
TRCO	TraderCode	Specifies the traders.
TANA	TraderName	Names for the traders.
USIT	UserInputTrades	Input the user of trading system.
USNA	UserName	User name of the trading system.

CodeName	Name	Definition
AUIT	AgentUserInputTrades	Agent input the user of the trading system.
BRID	BranchIdentification	Identification of the branch.
CLIN	ClearingInstitution	Specifies clearing institution.
CMID	CollateralManagementInstitution	Identification of the collateral management institution.
COIN	CollateralManagementInstitutionName	Name of the collateral management institution.
CMOT	ContactMethodOfTrader	Contact method of the traders.
CONU	ContactName	Contact name of the trading members.
CMIN	CustodyManagementInstitution	Institution of custody management.
DECN	DealConfirmContactName	Trade confimation person name.
DEPA	Department	Department of the trading members.
ELCO	EligibleCounterparty	Specifies eligible of counterparty.
EXVE	ExecutionVenue	Place of execution.
FICO	FirmCode	Specifies the firm.
FIID	FirmIdentification	Identification of the firm.
FLCN	FullLegalChineseNameOfFirm	Legal chinese full title of the trading members.
FLNF	FullLegalNameOfFirm	Legal full title of the trading members.

5.4.4.5.1.2 Identification <Id>

Presence: [1..1]

Definition: Identification of a party related information.

Datatype: "Max35Text" on page 195

5.4.4.5.2 AccountIdentification <AcctId>

Presence: [1..*]

Definition: Identification of the account owned by the party.

AccountIdentification <AcctId> contains the following **AccountIdentification30** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AccountType <*AcctTp*>	[1..1]	CodeSet		124
	Identification <*Id*>	[1..1]	±		126

5.4.4.5.2.1 AccountType <AcctTp>

Presence: [1..1]

Definition: Specifies the type of account.

Datatype: "AccountInformationType1Code" on page 177

CodeName	Name	Definition
IBND	IntermediaryBankNameOfDealtCurrency	Name of intermediary bank for dealt currency.
IBCC	IntermediaryBankNumberOfContraCurrency	Number of intermediary bank for contra currency.
IBDC	IntermediaryBankNumberOfDealtCurrency	Number of intermediary bank for dealt currency.
BIBC	BeneficiaryInstitutionBICCodeOfContraCurrency	BIC code of beneficiary institution for contra currency.
BIBD	BeneficiaryInstitutionBICCodeOfDealtCurrency	BIC code of beneficiary institution for dealt currency.
BINC	BeneficiaryInstitutionNameOfContraCurrency	Name of beneficiary institution for contra currency.
BIND	BeneficiaryInstitutionNameOfDealtCurrency	Name of beneficiary institution for dealt currency.
BICC	BeneficiaryInstitutionNumberOfContraCurrency	Number of beneficiary institution for contra currency.
BIDC	BeneficiaryInstitutionNumberOfDealtCurrency	Number of beneficiary institution for dealt currency.
CMSA	CFETSMarginSettlementAccountNumber	Margin settlement account number of CFETS.
CBBC	CorrespondentBankBICCodeOfContraCurrency	BIC code of correspondent bank for contra currency.
CBBD	CorrespondentBankBICCodeOfDealtCurrency	BIC code of correspondent bank for dealt currency.
CBNC	CorrespondentBankNameOfContraCurrency	Name of correspondent bank for contra currency.
CBND	CorrespondentBankNameOfDealtCurrency	Name of correspondent bank for dealt currency.
CBCC	CorrespondentBankNumberOfContraCurrency	Number of correspondent bank for contra currency.
CBDC	CorrespondentBankNumberOfDealtCurrency	Number of correspondent bank for dealt currency.
CUAC	CurrentAccount	Specifies the current account.
DEAC	DepositAccount	Specifies the deposit account.
FCAA	FundCustodianAccountName	Account name of fund custodian.
FCAN	FundCustodianAccountNumber	Account number of fund custodian.
FCBN	FundCustodianBankName	Name of fund custodian bank.
IBBC	IntermediaryBankBICCodeOfContraCurrency	BIC code of intermediary bank for contra currency.
IBBD	IntermediaryBankBICCodeOfDealtCurrency	BIC code of intermediary bank for dealt currency.
IBNC	IntermediaryBankNameOfContraCurrency	Name of intermediary bank for contra currency.
MCAA	MarginCustodianAccountName	Custodian account name of margin.

CodeName	Name	Definition
MCAN	MarginCustodianAccountNumber	Custodian account number of margin.
MCIC	MarginCustodianInstitutionCode	Code of margin custodian institution.
MCIN	MarginCustodianInstitutionName	Name of margin custodian institution.
MSAA	MarginSettlementAccountName	Settlement account name of margin.
MSBN	MarginSettlementBankName	Settlement bank name of margin.
MCAD	MultiCurrencyAccountDescription	Description of multi currency account.
NODC	NoteOfDealtCurrency	Note for dealt currency.
SCAC	SecuritiesCustodianAccountChineseName	Account chinese name of securities custodians.
SCAA	SecuritiesCustodianAccountName	Account name of securities custodians.
OMSA	OtherMarginSettlementAccountNumber	Margin settlement account number of other institutions.
NOCC	NoteOfContraCurrency	Note for contra currency.
MSBS	MarginSettlementBankSortCode	Settlement bank sort code of margin.
MSAN	MarginSettlementAccountNumber	Margin settlement account number of CDC.
SCAN	SecuritiesCustodianAccountNumber	Account number of securities custodians.
SCIC	SecuritiesCustodianInstitutionCode	Code of securities custodian institution.
SCIN	SecuritiesCustodianInstitutionName	Name of securities custodian institution.
SOCA	StatusOfCashAccount	Status of cash account.
SSCA	StatusOfSecuritiesCustodianAccount	Status of securities custodian account.

5.4.4.5.2.2 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification for the account between the account owner and the account servicer.

Identification <Id> contains the following elements (see "AccountIdentification26" on page 163 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Proprietary <*Prtry*>	[1..1]			163
	Identification <*Id*>	[1..1]	Text		163

5.4.5 TradeDetail <TradDtl>

Presence: [1..1]

Definition: Details of the treasury trade confirmed.

Impacted by: C5 "DeltaIndicatorRule", C6 "FixingCurrencyAndFixingDateRule", C7 "ForeignExchangeTradeProduct1Rule", C8 "ForeignExchangeTradeProduct2Rule", C9 "ForwardPointsRule", C11 "OptionIndicatorRule", C13 "SwapLegRule"

TradeDetail <TradDtl> contains the following **Trade8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification *<TradId>*	[1..1]	Text		130
	TradeDate *<TradDt>*	[1..1]	Date		130
	ForeignExchangeTradeProduct *<FXTradPdct>*	[1..1]	CodeSet		130
	TradingCurrency *<TradgCcy>*	[0..1]	CodeSet	C1	131
	SettlementCurrency *<SttlmCcy>*	[0..1]	CodeSet	C1	131
	TradingMethod *<TradgMtd>*	[0..1]	CodeSet		131
	TradingMode *<TradgMd>*	[1..1]	CodeSet		132
	ClearingMethod *<ClrMtd>*	[1..1]	CodeSet		133
	Symbol *<Symb>*	[0..1]	Text		133
	PlaceOfConfirmation *<PlcOfConf>*	[0..1]	IdentifierSet	C2	133
	ForeignExchangeDetails *<FXDtls>*	[0..1]			133
	ExecutionPrice *<ExctnPric>*	[1..1]	Amount	C1	134
	LastQuantity *<LastQty>*	[1..1]	Amount	C1, C4	135
	SettlementType *<SttlmTp>*	[1..1]	CodeSet		135
	SettlementDate *<SttlmDt>*	[1..1]	Date		136
	ValuationRate *<ValtnRate>*	[1..1]			136
	ExchangeRate *<XchgRate>*	[1..1]	Rate		136
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	137
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	137
	ForwardPoints *<FwdPts>*	[0..1]	Quantity		137
	CalculatedCounterpartyCurrencyLastQuantity *<ClctdCtrPtyCcyLastQty>*	[1..1]	Amount	C1, C4	137
	ValueDate *<ValDt>*	[1..1]	Date		138
	RiskAmount *<RskAmt>*	[1..1]	Amount	C1, C4	138
	SecurityIdentification *<SctyId>*	[1..1]			138
	SecurityIdentificationSource *<SctyIdSrc>*	[1..1]	CodeSet		138
	SecurityIdentification *<SctyId>*	[1..1]	Text		139
	FixingCurrency *<FxgCcy>*	[0..1]	CodeSet	C1	139
	FixingDate *<FxgDt>*	[0..1]	Date		139
	OptionIndicator *<OptnInd>*	[0..1]	Indicator		140
	DeltaIndicator *<DltaInd>*	[0..1]	Indicator		140

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AssociatedTradeReference *<AssoctdTradRef>*	[0..*]	Text		140
	SwapLeg *<SwpLeg>*	[0..*]			140
	LegSide *<LegSd>*	[1..1]	CodeSet		141
	LegSettlementType *<LegSttlmTp>*	[1..1]	CodeSet		143
	LegSettlementDate *<LegSttlmDt>*	[1..1]	DateTime		144
	LegLastPrice *<LegLastPric>*	[1..1]	Amount	C1	144
	LegSettlementCurrency *<LegSttlmCcy>*	[1..1]	CodeSet	C1	144
	LegOrderQuantity *<LegOrdrQty>*	[1..1]	Amount	C1, C4	144
	LegForwardPoints *<LegFwdPts>*	[1..1]	Quantity		145
	LegCalculatedCounterpartyCurrencyLastQuantity *<LegClctdCtrPtyCcyLastQty>*	[1..1]	Amount	C1, C4	145
	LegRiskAmount *<LegRskAmt>*	[1..1]	Amount	C1, C4	145
	LegValuationRate *<LegValtnRate>*	[1..1]			146
	ExchangeRate *<XchgRate>*	[1..1]	Rate		146
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	146
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	147
	LegValueDate *<LegValDt>*	[1..1]	Date		147
	LegCurrency *<LegCcy>*	[1..1]	CodeSet	C1	147
	LegSymbol *<LegSymb>*	[1..1]	Text		147
	LegSecurityIdentification *<LegSctyId>*	[1..1]			147
	SecurityIdentificationSource *<SctyIdSrc>*	[1..1]	CodeSet		148
	SecurityIdentification *<SctyId>*	[1..1]	Text		148
	ProductIdentification *<PdctId>*	[0..1]	±		148
	AssociatedTradeReference *<AssoctdTradRef>*	[0..*]	Text		149
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		149

Constraints

- **DeltaIndicatorRule**

  If ForeignExchangeTradeProduct is equal to value 'SPOT' (Foreign Exchange Spot) or'FORW' (Foreign Exchange Forward), then DeltaIndicator must be present.

- **FixingCurrencyAndFixingDateRule**

  If ForeignExchangeTradeProduct is equal to value 'NDFO' (Foreign Exchange Non Deliverable Forward), then FixingCurrency and FixingDate must be present.

- **ForeignExchangeTradeProduct1Rule**

  If ForeignExchangeTradeProduct is equal to 'FORW' (Foreign Exchange Forward) or'NDFO' (Foreign Exchange Non Deliverable Forward) or 'SPOT' (Foreign Exchange Spot), then ForeignExchangeDetails must be present.

- **ForeignExchangeTradeProduct2Rule**

  If Foreign Exchange Trade Product is equal to 'SWAP' (Foreign Exchange Swap), then SwapLeg must be present.

- **ForwardPointsRule**

  If ForeignExchangeTradeProduct is equal to value 'NDFO' (Foreign Exchange Non Deliverable Forward) or 'FORW' (Foreign Exchange Forward), then ForwardPoints must be present.

- **OptionIndicatorRule**

  If ForeignExchangeTradeProduct is equal to value 'SPOT' (Foreign Exchange Spot), then OptionIndicator must be present.

- **SwapLegRule**

  If ForeignExchangeTradeProduct is equal to 'SWAP' (Foreign Exchange Swap), then SwapLeg must be present.

5.4.5.1 TradeIdentification <TradId>

Presence: [1..1]

Definition: Unique reference identification assigned to the trade by the instructing party. This reference will be used throughout the trade life cycle to identify the particular trade.

Datatype: "Max35Text" on page 195

5.4.5.2 TradeDate <TradDt>

Presence: [1..1]

Definition: Specifies the date on which the trade was executed.

Datatype: "ISODate" on page 190

5.4.5.3 ForeignExchangeTradeProduct <FXTradPdct>

Presence: [1..1]

Definition: Specifies the underlying product type.

Datatype: "UnderlyingProductIdentifier1Code" on page 190

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

CodeName	Name	Definition
SWAP	ForeignExchangeSWAP	Underlying product type of the transaction is a Foreign Exchange SWAP.

5.4.5.4 TradingCurrency <TradgCcy>

Presence: [0..1]

Definition: Specifies the ISO code of the trade currency.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 179

Constraints

- **ActiveCurrency**

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

5.4.5.5 SettlementCurrency <SttlmCcy>

Presence: [0..1]

Definition: Settlement currency of the trade, agreed by both sides of the trade.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 179

Constraints

- **ActiveCurrency**

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

5.4.5.6 TradingMethod <TradgMtd>

Presence: [0..1]

Definition: Identifies the type of trading method.

Datatype: "TradingMethodType1Code" on page 188

CodeName	Name	Definition
BITR	BilateralTrade	Taker submits a bilateral request, maker replys the quotation, and taker accepts the quotation to complete a bilateral trade.
CERB	CentralizedPriceBidding	Members submit orders, and trading system uses matchmaking mechanism of Centralized Price Bidding to match orders.

CodeName	Name	Definition
CUMA	ContinuousMatching	Members submit orders, and trading system uses continuous matchmaking mechanism to match orders.
LIOR	LimitOrder	Member activate an order, and if order matches with market maker's quotationa, the order will be filled automatically.
NETR	NegotiationTrade	Member completes product elements and submits, and the counterpart just confirms the deal to complete a negotiation trade.
ONCT	OneClickTrade	When market makers quote continuously, members could just click the quotation to make a deal with market makers.
QUAU	QuotationAuction	Market members can click the predetermined price setted by issuer to make a deal， and then the subscription amount will deduct in time.
TEAU	TenderingAuction	Administrator reviews the deposit that filled by issuer, and sends it to the tenderers as reference. Atfer this, the issuer confirms the tendering result.
ANCL	AnonymousClick	Trades are executed any click anonymously.

5.4.5.7 TradingMode <TradgMd>

Presence: [1..1]

Definition: Identifies the type of the trade mode.

Datatype: "TradingModeType1Code" on page 189

CodeName	Name	Definition
QUDR	QuotationDriven	Members could click When market makers quote continuously,or enter RFQ trading process, and make a deal with market makers finally.
ORDR	OrderDriven	Using matchmaking mechanism to match orders which are submitted by members.
NETR	NegotiationTrade	Members send advertisements, and then other members could enter negotiation trade process. In the negotiation trade process, the member completes product elements and submits, and the counterpart just confirms the deal to make a negotiation trade.
AUCT	Auction	When issuer issues the deposits, market members subscribe the deposits.
MARC	Matching	Trades are executed through matching system.
BILA	Bilateral	Counterparties neogiate trading details to execute trades.

CodeName	Name	Definition
ANON	Anonymous	Trades are executed anonymously to each counterparty, based on rule "pritority of price and time" to match trade.

5.4.5.8 ClearingMethod <ClrMtd>

Presence: [1..1]

Definition: Clearing method of the trade, agreed by both sides of the trade.

Datatype: "ClearingMethod1Code" on page 180

CodeName	Name	Definition
GRNE	GrossNegotiation	Each trade is settled by a single entry to the account of the beneficiary.
NEMA	NetMatch	In a foreign exchange transaction, the third party as a central clearing counterparty will settle the transaction for both sides respectively.
NENE	NetNegotiation	Settlement done by netting amounts (for trades in the same currency and for the same value date).

5.4.5.9 Symbol <Symb>

Presence: [0..1]

Definition: Symbol of the trade.

Datatype: "Max35Text" on page 195

5.4.5.10 PlaceOfConfirmation <PlcOfConf>

Presence: [0..1]

Definition: Infrastructure where the trade confirmation will take place.

Impacted by: C2 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 191

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.

5.4.5.11 ForeignExchangeDetails <FXDtls>

Presence: [0..1]

Definition: Provides details of the foreign exchange trade including Spot Forward and NDF.

ForeignExchangeDetails <FXDtls> contains the following **Trade10** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ExecutionPrice <*ExctnPric*>	[1..1]	Amount	C1	134
	LastQuantity <*LastQty*>	[1..1]	Amount	C1, C4	135
	SettlementType <*SttlmTp*>	[1..1]	CodeSet		135
	SettlementDate <*SttlmDt*>	[1..1]	Date		136
	ValuationRate <*ValtnRate*>	[1..1]			136
	ExchangeRate <*XchgRate*>	[1..1]	Rate		136
	UnitCurrency <*UnitCcy*>	[0..1]	CodeSet	C1	137
	QuotedCurrency <*QtdCcy*>	[0..1]	CodeSet	C1	137
	ForwardPoints <*FwdPts*>	[0..1]	Quantity		137
	CalculatedCounterpartyCurrencyLastQuantity <*ClctdCtrPtyCcyLastQty*>	[1..1]	Amount	C1, C4	137
	ValueDate <*ValDt*>	[1..1]	Date		138
	RiskAmount <*RskAmt*>	[1..1]	Amount	C1, C4	138
	SecurityIdentification <*SctyId*>	[1..1]			138
	SecurityIdentificationSource <*SctyIdSrc*>	[1..1]	CodeSet		138
	SecurityIdentification <*SctyId*>	[1..1]	Text		139
	FixingCurrency <*FxgCcy*>	[0..1]	CodeSet	C1	139
	FixingDate <*FxgDt*>	[0..1]	Date		139
	OptionIndicator <*OptnInd*>	[0..1]	Indicator		140
	DeltaIndicator <*DltaInd*>	[0..1]	Indicator		140
	AssociatedTradeReference <*AssoctdTradRef*>	[0..*]	Text		140

5.4.5.11.1 ExecutionPrice <ExctnPric>

Presence: [1..1]

Definition: Price of the execution of the trade.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd13DecimalAmount" on page 176

Constraints

- **ActiveCurrency**

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

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

5.4.5.11.2 LastQuantity <LastQty>

Presence: [1..1]

Definition: Amount of trade in trading currency.

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

Datatype: "ActiveCurrencyAndAmount" on page 176

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

5.4.5.11.3 SettlementType <SttlmTp>

Presence: [1..1]

Definition: Specifies the settlment period of the foreign exchange trade.

Datatype: "SettlementDate8Code" on page 186

CodeName	Name	Definition
ASAP	AsSoonAsPossible	Transfer is to be effected as soon as possible.
ENDC	AtEndOfContract	Transfer is to be effected at the end of the contract.
CASH	Cash	Settlement takes place on the trade date.
CLEA	Cleared	Cash settlement takes place before trade date.
MONT	EndOfMonth	Settlement takes place at the end of the month.
FUTU	Future	Settlement takes place on the trade date plus six or more business days.
PRVD	PreviousDay	Event occurs on the previous day.
REGU	Regular	Settlement takes place under the standard rules applicable to the market and instrument.
SAVE	SavingsPlan	Money is withdrawn automatically from the savings plan.
SELL	SellersOption	Settlement takes place at the choice/ option of the seller.

CodeName	Name	Definition
TBAT	ToBeAnnouncedTrade	Settlement takes place as a result of a "to be announced" trade.
TFIV	TPlusFive	Settlement takes place on the trade date plus five business days.
TFOR	TPlusFour	Settlement takes place on the trade date plus four business days.
TONE	TPlusOne	Settlement takes place on the trade date plus one business day.
TTRE	TPlusThree	Settlement takes place on the trade date plus three business days.
TTWO	TPlusTwo	Settlement takes place on the trade date plus two business days.
WHIF	WhenAndIfIssued	Settlement takes place when the financial instrument is issued by the issuer.
WDIS	WhenDistributed	Settlement takes place when the financial instrument is distributed.
WISS	WhenIssued	Settlement is to be done when the security is issued.
WHID	WhenIssuedOrDistributed	Settlement takes place when the financial instrument is issued or distributed.

5.4.5.11.4 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Specifies the date on which the trade will be settled.

Datatype: "ISODate" on page 190

5.4.5.11.5 ValuationRate <ValtnRate>

Presence: [1..1]

Definition: Specifies the valuation rate used for the trade.

ValuationRate <ValtnRate> contains the following **AgreedRate3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ExchangeRate <*XchgRate*>	[1..1]	Rate		136
	UnitCurrency <*UnitCcy*>	[0..1]	CodeSet	C1	137
	QuotedCurrency <*QtdCcy*>	[0..1]	CodeSet	C1	137

5.4.5.11.5.1 ExchangeRate <XchgRate>

Presence: [1..1]

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

Datatype: "BaseOneRate" on page 194

5.4.5.11.5.2 UnitCurrency <UnitCcy>

Presence: [0..1]

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

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 179

Constraints

- **ActiveCurrency**

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

5.4.5.11.5.3 QuotedCurrency <QtdCcy>

Presence: [0..1]

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

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 179

Constraints

- **ActiveCurrency**

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

5.4.5.11.6 ForwardPoints <FwdPts>

Presence: [0..1]

Definition: Specifies the forward points of the trade if needed.

Datatype: "DecimalNumber" on page 193

5.4.5.11.7 CalculatedCounterpartyCurrencyLastQuantity <ClctdCtrPtyCcyLastQty>

Presence: [1..1]

Definition: Amount of trade in corresponding currency.

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

Datatype: "ActiveCurrencyAndAmount" on page 176

Constraints

- **ActiveCurrency**

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

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

5.4.5.11.8 ValueDate <ValDt>

Presence: [1..1]

Definition: Specifies the value date of spot transaction.

Datatype: "ISODate" on page 190

5.4.5.11.9 RiskAmount <RskAmt>

Presence: [1..1]

Definition: Measurement of the amount of the trade values converted in the US dollars.

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

Datatype: "ActiveCurrencyAndAmount" on page 176

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

5.4.5.11.10 SecurityIdentification <SctyId>

Presence: [1..1]

Definition: Security identification of the trade.

SecurityIdentification <SctyId> contains the following **SecurityIdentification18** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SecurityIdentificationSource *<SctyIdSrc>*	[1..1]	CodeSet		138
	SecurityIdentification *<SctyId>*	[1..1]	Text		139

5.4.5.11.10.1 SecurityIdentificationSource <SctyIdSrc>

Presence: [1..1]

Definition: Security identification source of the trade.

Datatype: "IdentificationType2Code" on page 182

CodeName	Name	Definition
CDCO	CDC	CDC is an abbreviation of China Central Depository & Clearing Co, Ltd, an entity undertake functions of centralized depository and settlement for inter-bank bond market in China.
CFET	CFETS	CFETS is an abbreviation of China Foreign Exchange Trade System, which is a sub-institution of the PBC. Its main functions include: providing systems for FX trading, RMB lending, bond trading and exchange rate and interest rate derivatives trading; organizing FX trading, RMB lending, bond trading, and exchange rate and interest rate derivatives trading; providing clearing, information, risk management, and surveillance services on interbank markets; and engaging in other businesses authorized by the PBC.
RICC	RICCode	RIC Code is an abbreviation of Reuters Instrument Code. RIC as encoding rule which has been wildly adopted in FX market and defines information including trading category, tenor, trade instrument and so on.
USDE	UserDefined	User defined code.

5.4.5.11.10.2 SecurityIdentification <SctyId>

Presence: [1..1]

Definition: Security identification of the trade.

Datatype: "Max35Text" on page 195

5.4.5.11.11 FixingCurrency <FxgCcy>

Presence: [0..1]

Definition: Specifies the ISO code of the fixing currency.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 179

Constraints

- **ActiveCurrency**

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

5.4.5.11.12 FixingDate <FxgDt>

Presence: [0..1]

Definition: Date at which the rate determination is made in the NDF trade.

Datatype: "ISODate" on page 190

5.4.5.11.13 OptionIndicator <OptnInd>

Presence: [0..1]

Definition: Indicates whether the spot trade is produced by the option.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 193):

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

5.4.5.11.14 DeltaIndicator <DltaInd>

Presence: [0..1]

Definition: Indicate the trade whether it's exchange delta.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 193):

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

5.4.5.11.15 AssociatedTradeReference <AssoctdTradRef>

Presence: [0..*]

Definition: Some associated trade reference needs to be specified.

Datatype: "Max70Text" on page 195

5.4.5.12 SwapLeg <SwpLeg>

Presence: [0..*]

Definition: Provides details about each leg of the multileg instrument (foreign exchange swap).

SwapLeg <SwpLeg> contains the following **InstrumentLeg7** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	LegSide *<LegSd>*	[1..1]	CodeSet		141
	LegSettlementType *<LegSttlmTp>*	[1..1]	CodeSet		143
	LegSettlementDate *<LegSttlmDt>*	[1..1]	DateTime		144
	LegLastPrice *<LegLastPric>*	[1..1]	Amount	C1	144
	LegSettlementCurrency *<LegSttlmCcy>*	[1..1]	CodeSet	C1	144
	LegOrderQuantity *<LegOrdrQty>*	[1..1]	Amount	C1, C4	144
	LegForwardPoints *<LegFwdPts>*	[1..1]	Quantity		145
	LegCalculatedCounterpartyCurrencyLastQuantity *<LegClctdCtrPtyCcyLastQty>*	[1..1]	Amount	C1, C4	145
	LegRiskAmount *<LegRskAmt>*	[1..1]	Amount	C1, C4	145
	LegValuationRate *<LegValtnRate>*	[1..1]			146
	ExchangeRate *<XchgRate>*	[1..1]	Rate		146
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	146
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	147
	LegValueDate *<LegValDt>*	[1..1]	Date		147
	LegCurrency *<LegCcy>*	[1..1]	CodeSet	C1	147
	LegSymbol *<LegSymb>*	[1..1]	Text		147
	LegSecurityIdentification *<LegSctyId>*	[1..1]			147
	SecurityIdentificationSource *<SctyIdSrc>*	[1..1]	CodeSet		148
	SecurityIdentification *<SctyId>*	[1..1]	Text		148

5.4.5.12.1 LegSide <LegSd>

Presence: [1..1]

Definition: Coded list to specify the side of the trade leg.

Datatype: "Side1Code" on page 187

CodeName	Name	Definition
BUYI	Buy	Order is buy driven.
SELL	Sell	Order is sell driven.
TWOS	TwoSided	Indicates that the side refers to both buys and sells.
BUMI	BuyMinus	A round-lot market order to buy minus is an order to buy a stated amount of a stock provided that its price is: - not higher than the last sale if the last sale was a minus or zero minus tick and

CodeName	Name	Definition
		- not higher than the last sale minus the minimum fractional change in the stock if the last sale was a plus or zero plus tick. A limit price order to buy minus also states the highest price at which it can be executed.
SEPL	SellPlus	A round-lot market order to sell plus is an order to sell a stated amount of a stock provided that its price is: - not lower than the last sale if the last sale was a plus or zero plus tick and - not lower than the last sale minus the minimum fractional change in the stock if the last sale was a minus or zero minus tick. A limit-price order to sell plus also states the lowest price at which it can be executed.
SESH	SellShort	An order to sell a security that the seller does not own; a sale effected by delivering a security borrowed by, or for the account of, the seller. Can only be executed on a plus or zero plus tick.
SSEX	SellShortExempt	Short sale exempt from short-sale rules.
CROS	Cross	Identifies an order for which a broker wishes to take the other side and cross with the client.
CRSH	CrossShort	Identifies a type of order for which a broker wants to cross with the client in the case a client wants to establish a short position, and sends a Sell Short order to the broker. Many exchanges have tick rules needing to be enforced, and the order getting converted from Sell Short to Cross (instead of Cross Short) could result in an illegal short sell.
CSHE	CrossShortExempt	Identifies a type of order for which a broker wants to cross with the client in the case a client wants to establish a short position and is exempt from the uptick restriction. Used as audit trail on exchanges.
DEFI	AsDefined	Indicates, in the case of a multileg instrument,that the sides of the legs are the same as defined at the creation of the multileg instrument.
OPPO	Opposite	Indicates, in the case of a multileg instrument,that the sides of the legs are the opposite of their definition at the creation of the multileg instrument.
UNDI	Undisclosed	The side of the indication of interest is not disclosed.

5.4.5.12.2 LegSettlementType <LegSttlmTp>

Presence: [1..1]

Definition: Specifies the date of settlement, in coded form.

Datatype: "SettlementDate8Code" on page 186

CodeName	Name	Definition
ASAP	AsSoonAsPossible	Transfer is to be effected as soon as possible.
ENDC	AtEndOfContract	Transfer is to be effected at the end of the contract.
CASH	Cash	Settlement takes place on the trade date.
CLEA	Cleared	Cash settlement takes place before trade date.
MONT	EndOfMonth	Settlement takes place at the end of the month.
FUTU	Future	Settlement takes place on the trade date plus six or more business days.
PRVD	PreviousDay	Event occurs on the previous day.
REGU	Regular	Settlement takes place under the standard rules applicable to the market and instrument.
SAVE	SavingsPlan	Money is withdrawn automatically from the savings plan.
SELL	SellersOption	Settlement takes place at the choice/option of the seller.
TBAT	ToBeAnnouncedTrade	Settlement takes place as a result of a "to be announced" trade.
TFIV	TPlusFive	Settlement takes place on the trade date plus five business days.
TFOR	TPlusFour	Settlement takes place on the trade date plus four business days.
TONE	TPlusOne	Settlement takes place on the trade date plus one business day.
TTRE	TPlusThree	Settlement takes place on the trade date plus three business days.
TTWO	TPlusTwo	Settlement takes place on the trade date plus two business days.
WHIF	WhenAndIfIssued	Settlement takes place when the financial instrument is issued by the issuer.
WDIS	WhenDistributed	Settlement takes place when the financial instrument is distributed.
WISS	WhenIssued	Settlement is to be done when the security is issued.

CodeName	Name	Definition
WHID	WhenIssuedOrDistributed	Settlement takes place when the financial instrument is issued or distributed.

5.4.5.12.3 LegSettlementDate <LegSttlmDt>

Presence: [1..1]

Definition: Specifies the date and time on which the trade will be settled.

Datatype: "ISODateTime" on page 190

5.4.5.12.4 LegLastPrice <LegLastPric>

Presence: [1..1]

Definition: Execution price of trade leg.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd13DecimalAmount" on page 176

Constraints

- **ActiveCurrency**

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

5.4.5.12.5 LegSettlementCurrency <LegSttlmCcy>

Presence: [1..1]

Definition: Settlement currency of trade leg, agreed by both sides of the trade.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 179

Constraints

- **ActiveCurrency**

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

5.4.5.12.6 LegOrderQuantity <LegOrdrQty>

Presence: [1..1]

Definition: Amount of trade leg in trading currency.

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

Datatype: "ActiveCurrencyAndAmount" on page 176

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

5.4.5.12.7 LegForwardPoints <LegFwdPts>

Presence: [1..1]

Definition: Forward points added to last spot rate. May be a negative value. Expressed in decimal form.

Datatype: "DecimalNumber" on page 193

5.4.5.12.8 LegCalculatedCounterpartyCurrencyLastQuantity <LegClctdCtrPtyCcyLastQty>

Presence: [1..1]

Definition: Used for the calculated quantity of the other side of the currency trade. Can be derived from leg order quantity and leg last price.

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

Datatype: "ActiveCurrencyAndAmount" on page 176

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

5.4.5.12.9 LegRiskAmount <LegRskAmt>

Presence: [1..1]

Definition: Measurement of the leg trade values in terms of a currency (for example, the amount of trade in US dollars).

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

Datatype: "ActiveCurrencyAndAmount" on page 176

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

5.4.5.12.10 LegValuationRate <LegValtnRate>

Presence: [1..1]

Definition: Specifies the valuation rate used for the trade leg.

LegValuationRate <LegValtnRate> contains the following **AgreedRate3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ExchangeRate <*XchgRate*>	[1..1]	Rate		146
	UnitCurrency <*UnitCcy*>	[0..1]	CodeSet	C1	146
	QuotedCurrency <*QtdCcy*>	[0..1]	CodeSet	C1	147

5.4.5.12.10.1 ExchangeRate <XchgRate>

Presence: [1..1]

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

Datatype: "BaseOneRate" on page 194

5.4.5.12.10.2 UnitCurrency <UnitCcy>

Presence: [0..1]

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

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 179

Constraints

- **ActiveCurrency**

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

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

5.4.5.12.10.3 QuotedCurrency <QtdCcy>

Presence: [0..1]

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

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 179

Constraints

- **ActiveCurrency**

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

5.4.5.12.11 LegValueDate <LegValDt>

Presence: [1..1]

Definition: Specifies the value date of leg spot transaction.

Datatype: "ISODate" on page 190

5.4.5.12.12 LegCurrency <LegCcy>

Presence: [1..1]

Definition: Currency trade is conducted.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 179

Constraints

- **ActiveCurrency**

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

5.4.5.12.13 LegSymbol <LegSymb>

Presence: [1..1]

Definition: Symbol of the leg trade.

Datatype: "Max35Text" on page 195

5.4.5.12.14 LegSecurityIdentification <LegSctyId>

Presence: [1..1]

Definition: Security identification of the leg trade.

LegSecurityIdentification <LegSctyId> contains the following **SecurityIdentification18** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SecurityIdentificationSource *<SctyIdSrc>*	[1..1]	CodeSet		148
	SecurityIdentification *<SctyId>*	[1..1]	Text		148

5.4.5.12.14.1 SecurityIdentificationSource <SctyIdSrc>

Presence: [1..1]

Definition: Security identification source of the trade.

Datatype: "IdentificationType2Code" on page 182

CodeName	Name	Definition
CDCO	CDC	CDC is an abbreviation of China Central Depository & Clearing Co, Ltd, an entity undertake functions of centralized depository and settlement for inter-bank bond market in China.
CFET	CFETS	CFETS is an abbreviation of China Foreign Exchange Trade System, which is a sub-institution of the PBC. Its main functions include: providing systems for FX trading, RMB lending, bond trading and exchange rate and interest rate derivatives trading; organizing FX trading, RMB lending, bond trading, and exchange rate and interest rate derivatives trading; providing clearing, information, risk management, and surveillance services on interbank markets; and engaging in other businesses authorized by the PBC.
RICC	RICCode	RIC Code is an abbreviation of Reuters Instrument Code. RIC as encoding rule which has been wildly adopted in FX market and defines information including trading category, tenor, trade instrument and so on.
USDE	UserDefined	User defined code.

5.4.5.12.14.2 SecurityIdentification <SctyId>

Presence: [1..1]

Definition: Security identification of the trade.

Datatype: "Max35Text" on page 195

5.4.5.13 ProductIdentification <PdctId>

Presence: [0..1]

Definition: Identification of the treasury trade product, as assigned under a formal or proprietary identification scheme.

ProductIdentification <PdctId> contains one of the following elements (see "SecurityIdentification38Choice" on page 174 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	ISIN <*ISIN*>	[1..1]	IdentifierSet		174
Or	AlternateIdentification <*AltrnId*>	[1..1]	±		174
Or	RIC <*RIC*>	[1..1]	IdentifierSet		175
Or	TickerSymbol <*TckrSymb*>	[1..1]	IdentifierSet		175
Or	Bloomberg <*Blmbrg*>	[1..1]	IdentifierSet		175
Or	CTA <*CTA*>	[1..1]	IdentifierSet		175
Or}	Common <*Cmon*>	[1..1]	IdentifierSet		175

5.4.5.14 AssociatedTradeReference <AssoctdTradRef>

Presence: [0..*]

Definition: Some associated trade reference needs to be specified.

Datatype: "Max70Text" on page 195

5.4.5.15 DeliveryType <DlvryTp>

Presence: [0..1]

Definition: Indicate the settlement method in the foreign exchange market.

Datatype: "DeliveryType4Code" on page 181

CodeName	Name	Definition
TRIP	Triparty	Indicates that a custodian bank or international clearing organization acts as an intermediary between the two parties to the repo.
PVSP	PaymentVsPayment	Indicates that the delivery is a Payment versus Payment.
HOIC	HoldInCustody	Indicates that the collateral pledged by the (cash) borrower is not actually delivered to the cash lender. Rather, it is placed in an internal account ("held in custody") by the borrower, for the lender, throughout the duration of the trade.
FREE	Free	Indicates the delivery is free of payment.
AGPM	AgainstPayment	Indicates that the delivery is against payment.

5.4.6 ConfirmationInformation <ConfInf>

Presence: [1..1]

Definition: Details of the confirmation in the CMU.

ConfirmationInformation <ConfInf> contains the following **Confirmation1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ConfirmationStatus *<ConfSts>*	[1..1]	CodeSet		150
	ConfirmationTime *<ConfTm>*	[0..1]	DateTime		151
	TradePartyConfirmationTime *<TradPtyConfTm>*	[0..1]	DateTime		151
	InitiatingPartyConfirmationTime *<InitgPtyConfTm>*	[0..1]	DateTime		151
	ConfirmationType *<ConfTp>*	[1..1]	CodeSet		151
	RequestIdentification *<ReqId>*	[1..1]	±		151
	QueryStartNumber *<QryStartNb>*	[1..1]	Text		152
	TotalNumberOfReports *<TtlNbOfRpts>*	[1..1]	Quantity		152
	PageNumber *<PgNb>*	[1..1]	Text		152
	QueryPageNumber *<QryPgNb>*	[1..1]	Text		152
	MessageNumberOfCurrentPage *<MsgNbOfCurPg>*	[1..1]	Quantity		152
	ListOrderNumber *<ListOrdrNb>*	[1..1]	Quantity		152
	LastPageIndicator *<LastPgInd>*	[1..1]	Indicator		152
	LastReportRequested *<LastRptReqd>*	[1..1]	Indicator		152

5.4.6.1 ConfirmationStatus <ConfSts>

Presence: [1..1]

Definition: Identifies the status of the confirmation.

Datatype: "TradeConfirmationStatus1Code" on page 188

CodeName	Name	Definition
ALST	AllStatus	All current status of the trade.
CONF	Confirmed	Trades are confirmed by Central Matching Utility (analogous to virtual matching utility).
DISA	Disaccord	Trade information of the both trading member is unmatched.
EMCN	EmergencyConfirmed	Central Matching Utility (analogous to virtual matching utility) confirms trades in contingency.
MISM	Mismatched	Trade information between Central Matching Utility(analogous to virtual matching utility) and the trading member is mismatched.
SCCN	SelfConfirmedAndCouterpartyNotConfirmed	Home party has confirmed, but couterparty is unrecognized.
SNCC	SelfNotConfirmedAndCouterpartyConfirmed	Home party has not confirmed, but couterparty is recognized.

CodeName	Name	Definition
SNCN	SelfNotConfirmedAndCouterpartyNotConfirmed	Both the two parties are not confirmed.
UNCN	Unconfirmed	Trades are not confirmed by Central Matching Utility(analogous to virtual matching utility).

5.4.6.2 ConfirmationTime <ConfTm>

Presence: [0..1]

Definition: Time that both of parties confirm the trade.

Datatype: "ISODateTime" on page 190

5.4.6.3 TradePartyConfirmationTime <TradPtyConfTm>

Presence: [0..1]

Definition: Time that the trade party confirms the trade.

Datatype: "ISODateTime" on page 190

5.4.6.4 InitiatingPartyConfirmationTime <InitgPtyConfTm>

Presence: [0..1]

Definition: Time that the initiating party confirms the trade.

Datatype: "ISODateTime" on page 190

5.4.6.5 ConfirmationType <ConfTp>

Presence: [1..1]

Definition: Identifies the type of confirmation message being sent.

Datatype: "ConfirmationRequest1Code" on page 180

CodeName	Name	Definition
CONF	Confirmation	To confirm the trade.
CNRR	ConfirmationRequestRejected	To reject the confirmation of the trade.
STAT	Status	To inquire about the status of the trade confirmation.

5.4.6.6 RequestIdentification <ReqId>

Presence: [1..1]

Definition: Identifies the confirm request messge.

RequestIdentification <ReqId> contains the following elements (see "MessageIdentification1" on page 166 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		166
	CreationDateTime <*CreDtTm*>	[1..1]	DateTime		166

5.4.6.7 QueryStartNumber <QryStartNb>

Presence: [1..1]

Definition: Start number in request result.

Datatype: "Max35NumericText" on page 195

5.4.6.8 TotalNumberOfReports <TtlNbOfRpts>

Presence: [1..1]

Definition: Total number of reports returned in response to a request.

Datatype: "Number" on page 194

5.4.6.9 PageNumber <PgNb>

Presence: [1..1]

Definition: Query results will be grouped with fixed number. The field indicates that the total number of groups.

Datatype: "Max35NumericText" on page 195

5.4.6.10 QueryPageNumber <QryPgNb>

Presence: [1..1]

Definition: Page number in request result.

Datatype: "Max35NumericText" on page 195

5.4.6.11 MessageNumberOfCurrentPage <MsgNbOfCurPg>

Presence: [1..1]

Definition: Number of messages in current page.

Datatype: "Number" on page 194

5.4.6.12 ListOrderNumber <ListOrdrNb>

Presence: [1..1]

Definition: Number of reports at current page.

Datatype: "Number" on page 194

5.4.6.13 LastPageIndicator <LastPgInd>

Presence: [1..1]

Definition: Indicate whether the current message is the last one of the current page or not.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 193):

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

5.4.6.14 LastReportRequested <LastRptReqd>

Presence: [1..1]

Definition: Indicates whether this message is that last report message in response to a request.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 193):

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

5.4.7 Reference <Ref>

Presence: [0..1]

Definition: Additional reference of this message.

Impacted by: C10 "IssuerAndOrMessageNameRule"

Reference <Ref> contains the following **AdditionalReferences2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Reference *<Ref>*	[1..1]	Text		153
	MessageName *<MsgNm>*	[0..1]	Text		153
	ReferenceIssuer *<RefIssr>*	[0..1]	Text		153

Constraints

- **IssuerAndOrMessageNameRule**

  If MessageName is not present, then ReferenceIssuer is mandatory. If MessageName is present, then ReferenceIssuer is optional.

5.4.7.1 Reference <Ref>

Presence: [1..1]

Definition: Unambiguous reference to a previous message having a business relevance with this message.

Datatype: "Max35Text" on page 195

5.4.7.2 MessageName <MsgNm>

Presence: [0..1]

Definition: Name of the message which contained the given additional reference as its message reference.

Datatype: "Max35Text" on page 195

5.4.7.3 ReferenceIssuer <RefIssr>

Presence: [0..1]

Definition: Party that initially assigned the given additional reference.

Datatype: "Max35Text" on page 195

5.4.8 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C12 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 169 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		169
	Envelope <*Envlp*>	[1..1]	(External Schema)		170

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 fxtr.038.001.02 ForeignExchangeTradeConfirmationStatusAdviceAcknowledgementV02

6.1 MessageDefinition Functionality

Scope

The ForeignExchangeTradeConfirmationStatusAdviceAcknowledgement message is sent from a market participant to a Central matching utility (CMU) in response to the FXTradeConfirmationStatusAdvice previously sent by the CMU in the scenario of trades matched by both participants.

Usage

The acknowledgement is sent by the trading member to the CMU after they received the confirmation status advice.

Note that one confirmation status advice acknowledgement responds to one confirmation status advice.

Outline

The ForeignExchangeTradeConfirmationStatusAdviceAcknowledgementV02 MessageDefinition is composed of 10 MessageBuildingBlocks:

A. AdviceAcknowledgementIdentification

Identification of the advice acknowledgement.

B. RequestIdentification

Identification of the request.

C. TradeDate

Specifies the date on which the trade was executed.

D. TradeIdentification

Unique reference identification assigned to the trade by the instructing party. This reference will be used throughout the trade life cycle to identify the particular trade.

E. TradingMode

Identifies the type of the trade mode.

F. AffirmationStatus

Identifies the status of the confirmation acknowledgement.

G. ConfirmationStatus

Identifies the status of the confirmation.

H. MarketIdentification

Market in which a trade transaction has been executed.

I. AdditionalInformation

Free format text string.

J. SupplementaryData

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

6.2 Structure

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FXTradConfStsAdvcAck>	[1..1]			
	AdviceAcknowledgementIdentification *<AdvcAckId>*	[0..1]	±		157
	RequestIdentification *<ReqId>*	[1..1]	±		157
	TradeDate *<TradDt>*	[1..1]	Date		157
	TradeIdentification *<TradId>*	[1..1]	Text		157
	TradingMode *<TradgMd>*	[1..1]	CodeSet		157
	AffirmationStatus *<AffirmSts>*	[1..1]	CodeSet		158
	ConfirmationStatus *<ConfSts>*	[1..1]	CodeSet		159
	MarketIdentification *<MktId>*	[1..1]		C1	159
	Identification *<Id>*	[0..1]	±		160
	Type *<Tp>*	[1..1]			160
{Or	**Code** *<Cd>*	[1..1]	CodeSet		160
Or}	**Proprietary** *<Prtry>*	[0..1]	±		161
	AdditionalInformation *<AddtlInf>*	[0..1]			161
	Information *<Inf>*	[1..*]	Text		161
	SupplementaryData *<SplmtryData>*	[0..*]	±	C2	161

6.3 Constraints

C1 MarketTypeAndIdentificationRule

If Market Type is OverTheCounter (OTCO), then Identification/Description must specify a system.

If Market Type is Exchange (EXCH), then Identification/MarketIdentificationCode must be present.

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 AdviceAcknowledgementIdentification <AdvcAckId>

Presence: [0..1]

Definition: Identification of the advice acknowledgement.

AdviceAcknowledgementIdentification <AdvcAckId> contains the following elements (see "MessageIdentification1" on page 166 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		166
	CreationDateTime <*CreDtTm*>	[1..1]	DateTime		166

6.4.2 RequestIdentification <ReqId>

Presence: [1..1]

Definition: Identification of the request.

RequestIdentification <ReqId> contains the following elements (see "MessageIdentification1" on page 166 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		166
	CreationDateTime <*CreDtTm*>	[1..1]	DateTime		166

6.4.3 TradeDate <TradDt>

Presence: [1..1]

Definition: Specifies the date on which the trade was executed.

Datatype: "ISODate" on page 190

6.4.4 TradeIdentification <TradId>

Presence: [1..1]

Definition: Unique reference identification assigned to the trade by the instructing party. This reference will be used throughout the trade life cycle to identify the particular trade.

Datatype: "Max35Text" on page 195

6.4.5 TradingMode <TradgMd>

Presence: [1..1]

Definition: Identifies the type of the trade mode.

Datatype: "TradingModeType1Code" on page 189

CodeName	Name	Definition
QUDR	QuotationDriven	Members could click When market makers quote continuously,or enter RFQ trading process, and make a deal with market makers finally.
ORDR	OrderDriven	Using matchmaking mechanism to match orders which are submitted by members.
NETR	NegotiationTrade	Members send advertisements, and then other members could enter negotiation trade process. In the negotiation trade process, the member completes product elements and submits, and the counterpart just confirms the deal to make a negotiation trade.
AUCT	Auction	When issuer issues the deposits, market members subscribe the deposits.
MARC	Matching	Trades are executed through matching system.
BILA	Bilateral	Counterparties neogiate trading details to execute trades.
ANON	Anonymous	Trades are executed anonymously to each counterparty, based on rule "pritority of price and time" to match trade.

6.4.6 AffirmationStatus <AffirmSts>

Presence: [1..1]

Definition: Identifies the status of the confirmation acknowledgement.

Datatype: "AffirmStatus1Code" on page 179

CodeName	Name	Definition
ATCN	AckToConfirmCompleteNotification	Notfies that the trade confimation was conpleted.
ATSC	AckToSettlementStateChanged	Notfies the clearing status changed.
COMP	Compared	Data was successfully matched.
MISM	MisMatched	Data was mismatched.
MISE	ModeError	Model has errors.
NOTP	NoTradingPrivilege	Have no trading permissions.
OUOR	OutOfRange	Query time was out of range.
OUOS	OutOfService	Query time was over system service time.
RECE	Received	Format of upload data was right, and system receives successfully.
UNRE	Unreceived	Format of upload data was wrong, and system receives unsuccessfully.

6.4.7 ConfirmationStatus <ConfSts>

Presence: [1..1]

Definition: Identifies the status of the confirmation.

Datatype: "TradeConfirmationStatus1Code" on page 188

CodeName	Name	Definition
ALST	AllStatus	All current status of the trade.
CONF	Confirmed	Trades are confirmed by Central Matching Utility (analogous to virtual matching utility).
DISA	Disaccord	Trade information of the both trading member is unmatched.
EMCN	EmergencyConfirmed	Central Matching Utility (analogous to virtual matching utility) confirms trades in contingency.
MISM	Mismatched	Trade information between Central Matching Utility(analogous to virtual matching utility) and the trading member is mismatched.
SCCN	SelfConfirmedAndCouterpartyNotConfirmed	Home party has confirmed, but couterparty is unrecognized.
SNCC	SelfNotConfirmedAndCouterpartyConfirmed	Home party has not confirmed, but couterparty is recognized.
SNCN	SelfNotConfirmedAndCouterpartyNotConfirmed	Both the two parties are not confirmed.
UNCN	Unconfirmed	Trades are not confirmed by Central Matching Utility(analogous to virtual matching utility).

6.4.8 MarketIdentification <MktId>

Presence: [1..1]

Definition: Market in which a trade transaction has been executed.

Impacted by: C1 "MarketTypeAndIdentificationRule"

MarketIdentification <MktId> contains the following **MarketIdentification88** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	±		160
	Type *<Tp>*	[1..1]			160
{Or	**Code** *<Cd>*	[1..1]	CodeSet		160
Or}	**Proprietary** *<Prtry>*	[0..1]	±		161

Constraints

- **MarketTypeAndIdentificationRule**

  If Market Type is OverTheCounter (OTCO), then Identification/Description must specify a system.

If Market Type is Exchange (EXCH), then Identification/MarketIdentificationCode must be present.

6.4.8.1 Identification <Id>

Presence: [0..1]

Definition: Code allocated to places of trade, ie, stock exchanges, regulated markets, for example, Electronic Trading Platforms (ECN), and unregulated markets, for example, Automated Trading Systems (ATS), as sources of prices and related information, in order to facilitate automated processing.

Identification <Id> contains one of the following elements (see "MarketIdentification1Choice" on page 169 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode *<MktIdrCd>*	[1..1]	IdentifierSet		169
Or}	Description *<Desc>*	[1..1]	Text		169

6.4.8.2 Type <Tp>

Presence: [1..1]

Definition: Nature of a market in which transactions take place.

Type <Tp> contains one of the following **MarketType13Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		160
Or}	**Proprietary** *<Prtry>*	[0..1]	±		161

6.4.8.2.1 Code <Cd>

Presence: [1..1]

Definition: Market type expressed as an ISO 20022 code.

Datatype: "MarketType8Code" on page 182

CodeName	Name	Definition
COUN	Counter	Specified type of market is counter market.
INBA	InterBank	Specified type of market is inter bank market.
OTCO	OverTheCounter	The place is over the counter.
PRIM	PrimaryMarket	The place is a primary market.
SECM	SecondaryMarket	The place is a secondary market.
EXCH	StockExchange	The place is a stock exchange.
VARI	Various	Various places.

6.4.8.2.2 Proprietary <Prtry>

Presence: [0..1]

Definition: Market type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification1" on page 166 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		166
	SchemeName <*SchmeNm*>	[0..1]	Text		166
	Issuer <*Issr*>	[0..1]	Text		166

6.4.9 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Free format text string.

AdditionalInformation <AddtlInf> contains the following **AdditionalInformation5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Information <*Inf*>	[1..*]	Text		161

6.4.9.1 Information <Inf>

Presence: [1..*]

Definition: Contains additional information related to the message.

Datatype: "Max256Text" on page 194

6.4.10 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C2 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 169 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		169
	Envelope <*Envlp*>	[1..1]	(External Schema)		170

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 Message Items Types

7.1 MessageComponents

7.1.1 Account Identification

7.1.1.1 AccountIdentification26

Definition: Unique identifier of an account, as assigned by the account servicer.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Proprietary <*Prtry*>	[1..1]			163
	Identification <*Id*>	[1..1]	Text		163

7.1.1.1.1 Proprietary <Prtry>

Presence: [1..1]

Definition: Unique identifier for an account. It is assigned by the account servicer using a proprietary identification scheme.

Proprietary <Prtry> contains the following **SimpleIdentificationInformation4** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		163

7.1.1.1.1.1 Identification <Id>

Presence: [1..1]

Definition: Name or number assigned by an entity to enable recognition of that entity, for example, account identifier.

Datatype: "Max35Text" on page 195

7.1.2 Date Time

7.1.2.1 DateAndDateTime2Choice

Definition: Choice between a date or a date and time format.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		163
Or}	DateTime <*DtTm*>	[1..1]	DateTime		164

7.1.2.1.1 Date <Dt>

Presence: [1..1]

Definition: Specified date.

Datatype: "ISODate" on page 190

7.1.2.1.2 DateTime <DtTm>

Presence: [1..1]

Definition: Specified date and time.

Datatype: "ISODateTime" on page 190

7.1.3 Date Time Period

7.1.3.1 Period12

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
	StartDate *<StartDt>*	[1..1]			164
{Or	Date *<Dt>*	[1..1]	±		164
Or}	NotSpecifiedDate *<NotSpcfdDt>*	[1..1]	CodeSet		165
	EndDate *<EndDt>*	[1..1]			165
{Or	Date *<Dt>*	[1..1]	±		165
Or}	NotSpecifiedDate *<NotSpcfdDt>*	[1..1]	CodeSet		165

7.1.3.1.1 StartDate <StartDt>

Presence: [1..1]

Definition: Date and time at which the range starts.

StartDate <StartDt> contains one of the following **DateFormat45Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	±		164
Or}	NotSpecifiedDate *<NotSpcfdDt>*	[1..1]	CodeSet		165

7.1.3.1.1.1 Date <Dt>

Presence: [1..1]

Definition: Date expressed as an ISO Date.

Date <Dt> contains one of the following elements (see "DateAndDateTime2Choice" on page 163 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		163
Or}	DateTime *<DtTm>*	[1..1]	DateTime		164

7.1.3.1.1.2 NotSpecifiedDate <NotSpcfdDt>

Presence: [1..1]

Definition: Date not specified, for example, the date is unknown.

Datatype: "DateType8Code" on page 181

CodeName	Name	Definition
UKWN	Unknown	Date is unknown by the sender or has not been established.
ONGO	Ongoing	Ongoing basis, which indicates that the date is determined by "ongoing basis" process, for example "au fil de l'eau".

7.1.3.1.2 EndDate <EndDt>

Presence: [1..1]

Definition: Date and time at which the range ends.

EndDate <EndDt> contains one of the following **DateFormat45Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	±		165
Or}	NotSpecifiedDate <*NotSpcfdDt*>	[1..1]	CodeSet		165

7.1.3.1.2.1 Date <Dt>

Presence: [1..1]

Definition: Date expressed as an ISO Date.

Date <Dt> contains one of the following elements (see "DateAndDateTime2Choice" on page 163 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		163
Or}	DateTime <*DtTm*>	[1..1]	DateTime		164

7.1.3.1.2.2 NotSpecifiedDate <NotSpcfdDt>

Presence: [1..1]

Definition: Date not specified, for example, the date is unknown.

Datatype: "DateType8Code" on page 181

CodeName	Name	Definition
UKWN	Unknown	Date is unknown by the sender or has not been established.
ONGO	Ongoing	Ongoing basis, which indicates that the date is determined by "ongoing basis" process, for example "au fil de l'eau".

7.1.4 Identification Information

7.1.4.1 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		166
	SchemeName <*SchmeNm*>	[0..1]	Text		166
	Issuer <*Issr*>	[0..1]	Text		166

7.1.4.1.1 Identification <Id>

Presence: [1..1]

Definition: Identification assigned by an institution.

Datatype: "Max35Text" on page 195

7.1.4.1.2 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Name of the identification scheme.

Datatype: "Max35Text" on page 195

7.1.4.1.3 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 195

7.1.4.2 MessageIdentification1

Definition: Identifies a message by a unique identifier and the date and time when the message was created by the sender.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		166
	CreationDateTime <*CreDtTm*>	[1..1]	DateTime		166

7.1.4.2.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the message.

Datatype: "Max35Text" on page 195

7.1.4.2.2 CreationDateTime <CreDtTm>

Presence: [1..1]

Definition: Date of creation of the message.

Datatype: "ISODateTime" on page 190

7.1.4.3 IdentificationSource1Choice

Definition: Choice of proprietary or domestic identification scheme that uniquely identifies a security.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Domestic <*Dmst*>	[1..1]	CodeSet	C3	167
Or}	Proprietary <*Prtry*>	[1..1]	Text		167

7.1.4.3.1 Domestic <Dmst>

Presence: [1..1]

Definition: Country of the proprietary identification scheme.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 180

Constraints

- **Country**

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

7.1.4.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Entity that issues the proprietary identification.

Datatype: "Max35Text" on page 195

7.1.4.4 GenericIdentification32

Definition: Identification of an entity.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		167
	Type <*Tp*>	[0..1]	CodeSet		168
	Issuer <*Issr*>	[0..1]	CodeSet		168
	ShortName <*ShrtNm*>	[0..1]	Text		168

7.1.4.4.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the entity.

Datatype: "Max35Text" on page 195

7.1.4.4.2 Type <Tp>

Presence: [0..1]

Definition: Type of identified entity.

Datatype: "PartyType3Code" on page 184

CodeName	Name	Definition
OPOI	OriginatingPOI	Point Of Interaction initiating the card payment transaction.
MERC	Merchant	Merchant providing goods and service in the card payment transaction.
ACCP	Acceptor	Card acceptor, party accepting the card and presenting transaction data to the acquirer.
ITAG	IntermediaryAgent	Party acting on behalf of other parties to process or forward data to other parties.
ACQR	Acquirer	Entity acquiring card transactions.
CISS	CardIssuer	Party that issues cards.
DLIS	DelegateIssuer	Party to whom the card issuer delegates to authorise card payment transactions.

7.1.4.4.3 Issuer <Issr>

Presence: [0..1]

Definition: Entity assigning the identification (for example merchant, acceptor, acquirer, or tax authority).

Datatype: "PartyType4Code" on page 185

CodeName	Name	Definition
MERC	Merchant	Merchant providing goods and service in the card payment transaction.
ACCP	Acceptor	Card acceptor, party accepting the card and presenting transaction data to the acquirer.
ITAG	IntermediaryAgent	Party acting on behalf of other parties to process or forward data to other parties.
ACQR	Acquirer	Entity acquiring card transactions.
CISS	CardIssuer	Party that issues cards.
TAXH	TaxAuthority	Tax authority.

7.1.4.4.4 ShortName <ShrtNm>

Presence: [0..1]

Definition: Name of the entity.

Datatype: "Max35Text" on page 195

7.1.5 Market

7.1.5.1 MarketIdentification1Choice

Definition: Choice of market identification.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <*MktIdrCd*>	[1..1]	IdentifierSet		169
Or}	Description <*Desc*>	[1..1]	Text		169

7.1.5.1.1 MarketIdentifierCode <MktIdrCd>

Presence: [1..1]

Definition: ISO 10383 Market Identification Code.

Datatype: "MICIdentifier" on page 192

7.1.5.1.2 Description <Desc>

Presence: [1..1]

Definition: Description of the market when no Market Identifier Code is available.

Datatype: "Max35Text" on page 195

7.1.6 Miscellaneous

7.1.6.1 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		169
	Envelope <*Envlp*>	[1..1]	(External Schema)		170

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.

7.1.6.1.1 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 194

7.1.6.1.2 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.

7.1.7 Party Identification

7.1.7.1 PartyIdentification265

Definition: Unique and unambiguous way to identify an organisation.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	170
	AlternativeIdentifier <*AltrntvIdr*>	[0..10]	Text		170

7.1.7.1.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

Impacted by: C2 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 191

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.

7.1.7.1.2 AlternativeIdentifier <AltrntvIdr>

Presence: [0..10]

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

Datatype: "Max35Text" on page 195

7.1.7.2 AlternateIdentification1

Definition: Alternate identification of a security.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		171
	IdentificationSource <*IdSrc*>	[1..1]	±		171

7.1.7.2.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identifier of a security.

Datatype: "Max35Text" on page 195

7.1.7.2.2 IdentificationSource <IdSrc>

Presence: [1..1]

Definition: Source of the security identification.

IdentificationSource <IdSrc> contains one of the following elements (see "IdentificationSource1Choice" on page 167 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Domestic <*Dmst*>	[1..1]	CodeSet	C3	167
Or}	Proprietary <*Prtry*>	[1..1]	Text		167

7.1.8 Postal Address

7.1.8.1 NameAndAddress8

Definition: Information that locates and identifies a party.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Name <*Nm*>	[1..1]	Text		171
	Address <*Adr*>	[0..1]	±		171
	AlternativeIdentifier <*AltrntvIdr*>	[0..10]	Text		172

7.1.8.1.1 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 194

7.1.8.1.2 Address <Adr>

Presence: [0..1]

Definition: Postal address of a party.

Address <Adr> contains the following elements (see "PostalAddress1" on page 172 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <*AdrTp*>	[0..1]	CodeSet		172
	AddressLine <*AdrLine*>	[0..5]	Text		173
	StreetName <*StrtNm*>	[0..1]	Text		173
	BuildingNumber <*BldgNb*>	[0..1]	Text		173
	PostCode <*PstCd*>	[0..1]	Text		173
	TownName <*TwnNm*>	[0..1]	Text		173
	CountrySubDivision <*CtrySubDvsn*>	[0..1]	Text		173
	Country <*Ctry*>	[1..1]	CodeSet	C3	174

7.1.8.1.3 AlternativeIdentifier <AltrntvIdr>

Presence: [0..10]

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

Datatype: "Max35Text" on page 195

7.1.8.2 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		172
	AddressLine <*AdrLine*>	[0..5]	Text		173
	StreetName <*StrtNm*>	[0..1]	Text		173
	BuildingNumber <*BldgNb*>	[0..1]	Text		173
	PostCode <*PstCd*>	[0..1]	Text		173
	TownName <*TwnNm*>	[0..1]	Text		173
	CountrySubDivision <*CtrySubDvsn*>	[0..1]	Text		173
	Country <*Ctry*>	[1..1]	CodeSet	C3	174

7.1.8.2.1 AddressType <AdrTp>

Presence: [0..1]

Definition: Identifies the nature of the postal address.

Datatype: "AddressType2Code" on page 179

CodeName	Name	Definition
ADDR	Postal	Address is the complete postal address.

CodeName	Name	Definition
PBOX	POBox	Address is a postal office (PO) box.
HOME	Residential	Address is the home address.
BIZZ	Business	Address is the business address.
MLTO	MailTo	Address is the address to which mail is sent.
DLVY	DeliveryTo	Address is the address to which delivery is to take place.

7.1.8.2.2 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 195

7.1.8.2.3 StreetName <StrtNm>

Presence: [0..1]

Definition: Name of a street or thoroughfare.

Datatype: "Max70Text" on page 195

7.1.8.2.4 BuildingNumber <BldgNb>

Presence: [0..1]

Definition: Number that identifies the position of a building on a street.

Datatype: "Max16Text" on page 194

7.1.8.2.5 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 194

7.1.8.2.6 TownName <TwnNm>

Presence: [0..1]

Definition: Name of a built-up area, with defined boundaries, and a local government.

Datatype: "Max35Text" on page 195

7.1.8.2.7 CountrySubDivision <CtrySubDvsn>

Presence: [0..1]

Definition: Identifies a subdivision of a country for example, state, region, county.

Datatype: "Max35Text" on page 195

7.1.8.2.8 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 180

Constraints

- **Country**

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

7.1.9 Securities Identification

7.1.9.1 SecurityIdentification38Choice

Definition: Choice between formats for the identification of a financial instrument.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	ISIN <*ISIN*>	[1..1]	IdentifierSet		174
Or	AlternateIdentification <*AltrnId*>	[1..1]	±		174
Or	RIC <*RIC*>	[1..1]	IdentifierSet		175
Or	TickerSymbol <*TckrSymb*>	[1..1]	IdentifierSet		175
Or	Bloomberg <*Blmbrg*>	[1..1]	IdentifierSet		175
Or	CTA <*CTA*>	[1..1]	IdentifierSet		175
Or}	Common <*Cmon*>	[1..1]	IdentifierSet		175

7.1.9.1.1 ISIN <ISIN>

Presence: [1..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 192

7.1.9.1.2 AlternateIdentification <AltrnId>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

AlternateIdentification <AltrnId> contains the following elements (see "AlternateIdentification1" on page 170 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		171
	IdentificationSource *<IdSrc>*	[1..1]	±		171

7.1.9.1.3 RIC <RIC>

Presence: [1..1]

Definition: Reuters Identification Code (RIC). A numbering system used within the Reuters system to identify instruments worldwide. The RIC contains an X-character market specific code (can be the CUSIP or EPIC codes) followed by a full stop, then the two-digit ISO country code, eg, IBM in UK is IBM.UK.

Datatype: "RICIdentifier" on page 192

7.1.9.1.4 TickerSymbol <TckrSymb>

Presence: [1..1]

Definition: Letters that identify a stock traded on a stock exchange. The Ticker Symbol is a short and convenient way of identifying a stock, eg, RTR.L for Reuters quoted in London.

Datatype: "TickerIdentifier" on page 193

7.1.9.1.5 Bloomberg <Blmbrg>

Presence: [1..1]

Definition: Identifier of a security assigned by the Bloomberg organisation.

Datatype: "Bloomberg2Identifier" on page 191

7.1.9.1.6 CTA <CTA>

Presence: [1..1]

Definition: Identifier of a security assigned by the Consolidated Tape Association.

Datatype: "ConsolidatedTapeAssociationIdentifier" on page 191

7.1.9.1.7 Common <Cmon>

Presence: [1..1]

Definition: Identifier of securities issued in Luxembourg. The common code is a 9-digit code that replaces the CEDEL (Clearstream) and Euroclear codes.

Datatype: "EuroclearClearstreamIdentifier" on page 192

7.2 Message Datatypes

7.2.1 Amount

7.2.1.1 ActiveCurrencyAnd13DecimalAmount

Definition: A number of monetary units specified in an active currency where the unit of currency is explicit and compliant with ISO 4217. The number of fractional digits (or minor unit of currency) is not checked as per ISO 4217: It must be lesser than or equal to 13.

Note: The decimal separator is a dot.

Type: Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveCurrencyCode" on page 179

Format

minInclusive	0
totalDigits	18
fractionDigits	13

Constraints

- **ActiveCurrency**

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

7.2.1.2 ActiveCurrencyAndAmount

Definition: A number of monetary units specified in an active currency where the unit of currency is explicit and compliant with ISO 4217.

Type: Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveCurrencyCode" on page 179

Format

minInclusive	0
totalDigits	18
fractionDigits	5

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

7.2.2 CodeSet

7.2.2.1 AccountInformationType1Code

Definition: Specifies the type of account information.

Type: CodeSet

CodeName	Name	Definition
IBND	IntermediaryBankNameOfDealtCurrency	Name of intermediary bank for dealt currency.
IBCC	IntermediaryBankNumberOfContraCurrency	Number of intermediary bank for contra currency.
IBDC	IntermediaryBankNumberOfDealtCurrency	Number of intermediary bank for dealt currency.
BIBC	BeneficiaryInstitutionBICCodeOfContraCurrency	BIC code of beneficiary institution for contra currency.
BIBD	BeneficiaryInstitutionBICCodeOfDealtCurrency	BIC code of beneficiary institution for dealt currency.
BINC	BeneficiaryInstitutionNameOfContraCurrency	Name of beneficiary institution for contra currency.
BIND	BeneficiaryInstitutionNameOfDealtCurrency	Name of beneficiary institution for dealt currency.
BICC	BeneficiaryInstitutionNumberOfContraCurrency	Number of beneficiary institution for contra currency.
BIDC	BeneficiaryInstitutionNumberOfDealtCurrency	Number of beneficiary institution for dealt currency.
CMSA	CFETSMarginSettlementAccountNumber	Margin settlement account number of CFETS.
CBBC	CorrespondentBankBICCodeOfContraCurrency	BIC code of correspondent bank for contra currency.
CBBD	CorrespondentBankBICCodeOfDealtCurrency	BIC code of correspondent bank for dealt currency.
CBNC	CorrespondentBankNameOfContraCurrency	Name of correspondent bank for contra currency.
CBND	CorrespondentBankNameOfDealtCurrency	Name of correspondent bank for dealt currency.

CodeName	Name	Definition
CBCC	CorrespondentBankNumberOfContraCurrency	Number of correspondent bank for contra currency.
CBDC	CorrespondentBankNumberOfDealtCurrency	Number of correspondent bank for dealt currency.
CUAC	CurrentAccount	Specifies the current account.
DEAC	DepositAccount	Specifies the deposit account.
FCAA	FundCustodianAccountName	Account name of fund custodian.
FCAN	FundCustodianAccountNumber	Account number of fund custodian.
FCBN	FundCustodianBankName	Name of fund custodian bank.
IBBC	IntermediaryBankBICCodeOfContraCurrency	BIC code of intermediary bank for contra currency.
IBBD	IntermediaryBankBICCodeOfDealtCurrency	BIC code of intermediary bank for dealt currency.
IBNC	IntermediaryBankNameOfContraCurrency	Name of intermediary bank for contra currency.
MCAA	MarginCustodianAccountName	Custodian account name of margin.
MCAN	MarginCustodianAccountNumber	Custodian account number of margin.
MCIC	MarginCustodianInstitutionCode	Code of margin custodian institution.
MCIN	MarginCustodianInstitutionName	Name of margin custodian institution.
MSAA	MarginSettlementAccountName	Settlement account name of margin.
MSBN	MarginSettlementBankName	Settlement bank name of margin.
MCAD	MultiCurrencyAccountDescription	Description of multi currency account.
NODC	NoteOfDealtCurrency	Note for dealt currency.
SCAC	SecuritiesCustodianAccountChineseName	Account chinese name of securities custodians.
SCAA	SecuritiesCustodianAccountName	Account name of securities custodians.
OMSA	OtherMarginSettlementAccountNumber	Margin settlement account number of other institutions.
NOCC	NoteOfContraCurrency	Note for contra currency.
MSBS	MarginSettlementBankSortCode	Settlement bank sort code of margin.
MSAN	MarginSettlementAccountNumber	Margin settlement account number of CDC.
SCAN	SecuritiesCustodianAccountNumber	Account number of securities custodians.
SCIC	SecuritiesCustodianInstitutionCode	Code of securities custodian institution.
SCIN	SecuritiesCustodianInstitutionName	Name of securities custodian institution.
SOCA	StatusOfCashAccount	Status of cash account.
SSCA	StatusOfSecuritiesCustodianAccount	Status of securities custodian account.

7.2.2.2 ActiveCurrencyCode

Definition: A code allocated to a currency by a Maintenance Agency under an international identification scheme as described in the latest edition of the international standard ISO 4217 "Codes for the representation of currencies and funds".

Type: CodeSet

Format

pattern	[A-Z]{3,3}

Constraints

- **ActiveCurrency**

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

7.2.2.3 AddressType2Code

Definition: Specifies the type of address.

Type: CodeSet

CodeName	Name	Definition
ADDR	Postal	Address is the complete postal address.
PBOX	POBox	Address is a postal office (PO) box.
HOME	Residential	Address is the home address.
BIZZ	Business	Address is the business address.
MLTO	MailTo	Address is the address to which mail is sent.
DLVY	DeliveryTo	Address is the address to which delivery is to take place.

7.2.2.4 AffirmStatus1Code

Definition: Identifies the status of the confirmation acknowledgement.

Type: CodeSet

CodeName	Name	Definition
ATCN	AckToConfirmCompleteNotification	Notfies that the trade confimation was conpleted.
ATSC	AckToSettlementStateChanged	Notfies the clearing status changed.
COMP	Compared	Data was successfully matched.
MISM	MisMatched	Data was mismatched.
MISE	ModeError	Model has errors.
NOTP	NoTradingPrivilege	Have no trading permissions.
OUOR	OutOfRange	Query time was out of range.

CodeName	Name	Definition
OUOS	OutOfService	Query time was over system service time.
RECE	Received	Format of upload data was right, and system receives successfully.
UNRE	Unreceived	Format of upload data was wrong, and system receives unsuccessfully.

7.2.2.5 ClearingMethod1Code

Definition: Specifies whether the value is net (inclusive of tax) or gross.

Type: CodeSet

CodeName	Name	Definition
GRNE	GrossNegotiation	Each trade is settled by a single entry to the account of the beneficiary.
NEMA	NetMatch	In a foreign exchange transaction, the third party as a central clearing counterparty will settle the transaction for both sides respectively.
NENE	NetNegotiation	Settlement done by netting amounts (for trades in the same currency and for the same value date).

7.2.2.6 ConfirmationRequest1Code

Definition: Identifies the type of confirmation message being sent.

Type: CodeSet

CodeName	Name	Definition
CONF	Confirmation	To confirm the trade.
CNRR	ConfirmationRequestRejected	To reject the confirmation of the trade.
STAT	Status	To inquire about the status of the trade confirmation.

7.2.2.7 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).

7.2.2.8 DateType8Code

Definition: Specifies the type of dates.

Type: CodeSet

CodeName	Name	Definition
UKWN	Unknown	Date is unknown by the sender or has not been established.
ONGO	Ongoing	Ongoing basis, which indicates that the date is determined by "ongoing basis" process, for example "au fil de l'eau".

7.2.2.9 DeliveryType4Code

Definition: Describes the delivery or custody arrangement for the underlying foreign exchange.

Type: CodeSet

CodeName	Name	Definition
TRIP	Triparty	Indicates that a custodian bank or international clearing organization acts as an intermediary between the two parties to the repo.
PVSP	PaymentVsPayment	Indicates that the delivery is a Payment versus Payment.
HOIC	HoldInCustody	Indicates that the collateral pledged by the (cash) borrower is not actually delivered to the cash lender. Rather, it is placed in an internal account ("held in custody") by the borrower, for the lender, throughout the duration of the trade.
FREE	Free	Indicates the delivery is free of payment.
AGPM	AgainstPayment	Indicates that the delivery is against payment.

7.2.2.10 IdentificationType1Code

Definition: Indicates the source of the party identification.

Type: CodeSet

CodeName	Name	Definition
BASC	BankSortCode	Specified source is bank.
BICO	BIC	BIC code defines as a standard format of business identifier code. It is a unique identification code for both financial and non-financial institutions.

CodeName	Name	Definition
CFET	CFETS	CFETS is an abbreviation of China Foreign Exchange Trade System, which is a sub-institution of the PBC. Its main functions include: providing systems for FX trading, RMB lending, bond trading and exchange rate and interest rate derivatives trading; organizing FX trading, RMB lending, bond trading, and exchange rate and interest rate derivatives trading; providing clearing, information, risk management, and surveillance services on interbank markets; and engaging in other businesses authorized by the PBC.

7.2.2.11 IdentificationType2Code

Definition: Indicates the source of the leg identification.

Type: CodeSet

CodeName	Name	Definition
CDCO	CDC	CDC is an abbreviation of China Central Depository & Clearing Co, Ltd, an entity undertake functions of centralized depository and settlement for inter-bank bond market in China.
CFET	CFETS	CFETS is an abbreviation of China Foreign Exchange Trade System, which is a sub-institution of the PBC. Its main functions include: providing systems for FX trading, RMB lending, bond trading and exchange rate and interest rate derivatives trading; organizing FX trading, RMB lending, bond trading, and exchange rate and interest rate derivatives trading; providing clearing, information, risk management, and surveillance services on interbank markets; and engaging in other businesses authorized by the PBC.
RICC	RICCode	RIC Code is an abbreviation of Reuters Instrument Code. RIC as encoding rule which has been wildly adopted in FX market and defines information including trading category, tenor, trade instrument and so on.
USDE	UserDefined	User defined code.

7.2.2.12 MarketType8Code

Definition: Specifies the type of place where a trade was executed, a price was sourced from, an instrument is listed.

Type: CodeSet

CodeName	Name	Definition
COUN	Counter	Specified type of market is counter market.
INBA	InterBank	Specified type of market is inter bank market.
OTCO	OverTheCounter	The place is over the counter.
PRIM	PrimaryMarket	The place is a primary market.
SECM	SecondaryMarket	The place is a secondary market.
EXCH	StockExchange	The place is a stock exchange.
VARI	Various	Various places.

7.2.2.13 OptionParty1Code

Definition: Specifies if a trade party is a buyer or a seller.

Type: CodeSet

CodeName	Name	Definition
SLLR	Seller	Seller in a trade.
BYER	Buyer	Buyer in a trade.

7.2.2.14 OptionParty3Code

Definition: Specifies if a trade party is a taker or a maker.

Type: CodeSet

CodeName	Name	Definition
MAKE	Maker	Indicates the receiver of the trade.
TAKE	Taker	Indicates the initiator of the trade.

7.2.2.15 PartyIdentificationType1Code

Definition: Specifies an alternative identification of a trading party, for example, trader code, trader name, short legal name of firm and so on.

Type: CodeSet

CodeName	Name	Definition
FXID	FXMemberID	Member identification of the FX trading system.
FXSN	FXSystemEnglishShortName	English short name of FX system.
INGN	InstitutionGroupName	Name of the firm group.
IICS	InstitutionIdentificationInComStarSystem	Institution identification in com star system.
IGBT	InternalGroupTheTraderBelongedTo	Internal team that traders belong.
MAMA	MarketMaker	Specifies the maket makers.
MEOC	MembersOrClients	Identify members or clients.

CodeName	Name	Definition
METY	MemberType	Type of the trading members.
NOMM	NonMarketMaker	Specifies the non maket makers.
OSCO	OtherSystemCode	Specifies other system.
PASS	Password	Password of the trading system.
PONU	PhoneNumber	Phone number of the trading members.
POAD	PostalAddress	Postal address of the trading members.
RMID	RMBMemberIdentification	Member identification of the RMB trading system
SLCN	ShortLegalChineseNameOfFirm	Legal chinese short title of the trading members.
SLNF	ShortLegalNameOfFirm	Legal short title of the trading members.
TACN	TraderChineseName	Chinese names for the traders.
TRCO	TraderCode	Specifies the traders.
TANA	TraderName	Names for the traders.
USIT	UserInputTrades	Input the user of trading system.
USNA	UserName	User name of the trading system.
AUIT	AgentUserInputTrades	Agent input the user of the trading system.
BRID	BranchIdentification	Identification of the branch.
CLIN	ClearingInstitution	Specifies clearing institution.
CMID	CollateralManagementInstitution	Identification of the collateral management institution.
COIN	CollateralManagementInstitutionName	Name of the collateral management institution.
CMOT	ContactMethodOfTrader	Contact method of the traders.
CONU	ContactName	Contact name of the trading members.
CMIN	CustodyManagementInstitution	Institution of custody management.
DECN	DealConfirmContactName	Trade confimation person name.
DEPA	Department	Department of the trading members.
ELCO	EligibleCounterparty	Specifies eligible of counterparty.
EXVE	ExecutionVenue	Place of execution.
FICO	FirmCode	Specifies the firm.
FIID	FirmIdentification	Identification of the firm.
FLCN	FullLegalChineseNameOfFirm	Legal chinese full title of the trading members.
FLNF	FullLegalNameOfFirm	Legal full title of the trading members.

7.2.2.16 PartyType3Code

Definition: Identification of the type of entity involved in a transaction.

Type: CodeSet

CodeName	Name	Definition
OPOI	OriginatingPOI	Point Of Interaction initiating the card payment transaction.
MERC	Merchant	Merchant providing goods and service in the card payment transaction.
ACCP	Acceptor	Card acceptor, party accepting the card and presenting transaction data to the acquirer.
ITAG	IntermediaryAgent	Party acting on behalf of other parties to process or forward data to other parties.
ACQR	Acquirer	Entity acquiring card transactions.
CISS	CardIssuer	Party that issues cards.
DLIS	DelegateIssuer	Party to whom the card issuer delegates to authorise card payment transactions.

7.2.2.17 PartyType4Code

Definition: Entity assigning an identification (for example merchant, acceptor, acquirer, tax authority, etc.).

Type: CodeSet

CodeName	Name	Definition
MERC	Merchant	Merchant providing goods and service in the card payment transaction.
ACCP	Acceptor	Card acceptor, party accepting the card and presenting transaction data to the acquirer.
ITAG	IntermediaryAgent	Party acting on behalf of other parties to process or forward data to other parties.
ACQR	Acquirer	Entity acquiring card transactions.
CISS	CardIssuer	Party that issues cards.
TAXH	TaxAuthority	Tax authority.

7.2.2.18 QueryTradeStatus1Code

Definition: Specifies the inquiry status of the trade.

Type: CodeSet

CodeName	Name	Definition
QAST	QueryAllStatus	Query for all trades.
QCTR	QueryCanceledTrade	Query for trades have been canceled.
QCIR	QueryCancellingTrade	Query for cancelling trades.
QETR	QueryEmergencyTrade	Query for emergency trades.
QNTR	QueryNewTrade	Query for new trades.
QRTR	QueryReplacedTrade	Query for trades have been replaced.

7.2.2.19 SettlementDate8Code

Definition: Specifies the date of settlement, in coded form.

Type: CodeSet

CodeName	Name	Definition
ASAP	AsSoonAsPossible	Transfer is to be effected as soon as possible.
ENDC	AtEndOfContract	Transfer is to be effected at the end of the contract.
CASH	Cash	Settlement takes place on the trade date.
CLEA	Cleared	Cash settlement takes place before trade date.
MONT	EndOfMonth	Settlement takes place at the end of the month.
FUTU	Future	Settlement takes place on the trade date plus six or more business days.
PRVD	PreviousDay	Event occurs on the previous day.
REGU	Regular	Settlement takes place under the standard rules applicable to the market and instrument.
SAVE	SavingsPlan	Money is withdrawn automatically from the savings plan.
SELL	SellersOption	Settlement takes place at the choice/ option of the seller.
TBAT	ToBeAnnouncedTrade	Settlement takes place as a result of a "to be announced" trade.
TFIV	TPlusFive	Settlement takes place on the trade date plus five business days.
TFOR	TPlusFour	Settlement takes place on the trade date plus four business days.
TONE	TPlusOne	Settlement takes place on the trade date plus one business day.
TTRE	TPlusThree	Settlement takes place on the trade date plus three business days.
TTWO	TPlusTwo	Settlement takes place on the trade date plus two business days.
WHIF	WhenAndIfIssued	Settlement takes place when the financial instrument is issued by the issuer.
WDIS	WhenDistributed	Settlement takes place when the financial instrument is distributed.
WISS	WhenIssued	Settlement is to be done when the security is issued.
WHID	WhenIssuedOrDistributed	Settlement takes place when the financial instrument is issued or distributed.

7.2.2.20 Side1Code

Definition: Indicates the side of the quote request, from the buy-side perspective.

Type: CodeSet

CodeName	Name	Definition
BUYI	Buy	Order is buy driven.
SELL	Sell	Order is sell driven.
TWOS	TwoSided	Indicates that the side refers to both buys and sells.
BUMI	BuyMinus	A round-lot market order to buy minus is an order to buy a stated amount of a stock provided that its price is: - not higher than the last sale if the last sale was a minus or zero minus tick and - not higher than the last sale minus the minimum fractional change in the stock if the last sale was a plus or zero plus tick. A limit price order to buy minus also states the highest price at which it can be executed.
SEPL	SellPlus	A round-lot market order to sell plus is an order to sell a stated amount of a stock provided that its price is: - not lower than the last sale if the last sale was a plus or zero plus tick and - not lower than the last sale minus the minimum fractional change in the stock if the last sale was a minus or zero minus tick. A limit-price order to sell plus also states the lowest price at which it can be executed.
SESH	SellShort	An order to sell a security that the seller does not own; a sale effected by delivering a security borrowed by, or for the account of, the seller. Can only be executed on a plus or zero plus tick.
SSEX	SellShortExempt	Short sale exempt from short-sale rules.
CROS	Cross	Identifies an order for which a broker wishes to take the other side and cross with the client.
CRSH	CrossShort	Identifies a type of order for which a broker wants to cross with the client in the case a client wants to establish a short position, and sends a Sell Short order to the broker. Many exchanges have tick rules needing to be enforced, and the order getting converted from Sell Short to Cross (instead of Cross Short) could result in an illegal short sell.

CodeName	Name	Definition
CSHE	CrossShortExempt	Identifies a type of order for which a broker wants to cross with the client in the case a client wants to establish a short position and is exempt from the uptick restriction. Used as audit trail on exchanges.
DEFI	AsDefined	Indicates, in the case of a multileg instrument,that the sides of the legs are the same as defined at the creation of the multileg instrument.
OPPO	Opposite	Indicates, in the case of a multileg instrument,that the sides of the legs are the opposite of their definition at the creation of the multileg instrument.
UNDI	Undisclosed	The side of the indication of interest is not disclosed.

7.2.2.21 TradeConfirmationStatus1Code

Definition: Identifies the status of the confirmation.

Type: CodeSet

CodeName	Name	Definition
ALST	AllStatus	All current status of the trade.
CONF	Confirmed	Trades are confirmed by Central Matching Utility (analogous to virtual matching utility).
DISA	Disaccord	Trade information of the both trading member is unmatched.
EMCN	EmergencyConfirmed	Central Matching Utility (analogous to virtual matching utility) confirms trades in contingency.
MISM	Mismatched	Trade information between Central Matching Utility(analogous to virtual matching utility) and the trading member is mismatched.
SCCN	SelfConfirmedAndCouterpartyNotConfirmed	Home party has confirmed, but couterparty is unrecognized.
SNCC	SelfNotConfirmedAndCouterpartyConfirmed	Home party has not confirmed, but couterparty is recognized.
SNCN	SelfNotConfirmedAndCouterpartyNotConfirmed	Both the two parties are not confirmed.
UNCN	Unconfirmed	Trades are not confirmed by Central Matching Utility(analogous to virtual matching utility).

7.2.2.22 TradingMethodType1Code

Definition: Identifies the type of trading method.

Type: CodeSet

CodeName	Name	Definition
BITR	BilateralTrade	Taker submits a bilateral request, maker replys the quotation, and taker accepts the quotation to complete a bilateral trade.
CERB	CentralizedPriceBidding	Members submit orders, and trading system uses matchmaking mechanism of Centralized Price Bidding to match orders.
CUMA	ContinuousMatching	Members submit orders, and trading system uses continuous matchmaking mechanism to match orders.
LIOR	LimitOrder	Member activate an order, and if order matches with market maker's quotationa, the order will be filled automatically.
NETR	NegotiationTrade	Member completes product elements and submits, and the counterpart just confirms the deal to complete a negotiation trade.
ONCT	OneClickTrade	When market makers quote continuously, members could just click the quotation to make a deal with market makers.
QUAU	QuotationAuction	Market members can click the predetermined price setted by issuer to make a deal， and then the subscription amount will deduct in time.
TEAU	TenderingAuction	Administrator reviews the deposit that filled by issuer, and sends it to the tenderers as reference. Atfer this, the issuer confirms the tendering result.
ANCL	AnonymousClick	Trades are executed any click anonymously.

7.2.2.23 TradingModeType1Code

Definition: Identifies the type of the trading mode.

Type: CodeSet

CodeName	Name	Definition
QUDR	QuotationDriven	Members could click When market makers quote continuously,or enter RFQ trading process, and make a deal with market makers finally.
ORDR	OrderDriven	Using matchmaking mechanism to match orders which are submitted by members.
NETR	NegotiationTrade	Members send advertisements, and then other members could enter negotiation trade process. In the negotiation trade process, the member completes product elements and submits, and the counterpart just confirms the deal to make a negotiation trade.

CodeName	Name	Definition
AUCT	Auction	When issuer issues the deposits, market members subscribe the deposits.
MARC	Matching	Trades are executed through matching system.
BILA	Bilateral	Counterparties neogiate trading details to execute trades.
ANON	Anonymous	Trades are executed anonymously to each counterparty, based on rule "pritority of price and time" to match trade.

7.2.2.24 UnderlyingProductIdentifier1Code

Definition: Indicates the underlying product type for reporting to trade repositories. These product codes must be in line with the ISDA Product Taxonomy.

Type: CodeSet

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

7.2.3 Date

7.2.3.1 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

7.2.4 DateTime

7.2.4.1 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

7.2.5 IdentifierSet

7.2.5.1 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.

7.2.5.2 Bloomberg2Identifier

Definition: An identifier of a security assigned by the Bloomberg organisation.

Type: IdentifierSet

Identification scheme: Bloomberg; BloombergIdentifier

Format

pattern	(BBG)[BCDFGHJKLMNPQRSTVWXYZ\d]{8}\d

7.2.5.3 ConsolidatedTapeAssociationIdentifier

Definition: Identifier of a security assigned by the Consolidated Tape Association.

Type: IdentifierSet

Identification scheme: CTAIdentifier; CTAIdentifier

Format

minLength	1
maxLength	35

7.2.5.4 EuroclearClearstreamIdentifier

Definition: Identifier of securities issued in Luxembourg. The common code is a 9-digit code that replaces the CEDEL (Clearstream) and Euroclear codes.

Type: IdentifierSet

Identification scheme: Clearstream; EuroclearClearstreamIdentifier

Format

minLength	1
maxLength	12

7.2.5.5 ISINOct2015Identifier

Definition: The International Securities Identification Number is a code allocated to financial instruments as well as referential instruments, as described in the ISO 6166 standard, associated with the minimum descriptive data. The ISIN consists of a prefix using the alpha-2 country codes or reserved codes specified in ISO 3166 or other prefixes as may be determined by the Registration Authority for the ISO 6166 standard, a nine characters (alphanumeric) basic code and a check digit.

Note: this identifier also supports the new version of the standard, which was published in 2021 (ISO 6166:2021) as there is no update in the pattern.

Type: IdentifierSet

Identification scheme: ANNA; ISINIdentifier

Format

pattern	[A-Z]{2,2}[A-Z0-9]{9,9}[0-9]{1,1}

7.2.5.6 MICIdentifier

Definition: Market Identifier Code. The identification of a financial market, as stipulated in the norm ISO 10383 'Codes for exchanges and market identifications'.

Type: IdentifierSet

Identification scheme: SWIFT; MICIdentifier

Format

pattern	[A-Z0-9]{4,4}

7.2.5.7 RICIdentifier

Definition: Reuters Identification Code (RIC). A numbering system used within the Reuters system to identify instruments worldwide. The RIC contains an X-character market specific code (can be the CUSIP or EPIC codes) followed by a full stop, then the two-digit ISO country code, for example, IBM in UK is IBM.UK.

Type: IdentifierSet

Identification scheme: REUTERS ; REUTERSIdentifier

Format

minLength	1
maxLength	35

7.2.5.8 TickerIdentifier

Definition: Letters that identify a stock traded on a stock exchange. The Ticker Symbol is a short and convenient way of identifying a stock, for example, RTR.L for Reuters quoted in London.

Type: IdentifierSet

Identification scheme: Bloomberg; BloombergIdentifier

Format

minLength	1
maxLength	35

7.2.6 Indicator

7.2.6.1 TrueFalseIndicator

Definition: A flag indicating a True or False value.

Type: Indicator

Meaning When True: True

Meaning When False: False

7.2.6.2 YesNoIndicator

Definition: Indicates a "Yes" or "No" type of answer for an element.

Type: Indicator

Meaning When True: Yes

Meaning When False: No

7.2.7 Quantity

7.2.7.1 DecimalNumber

Definition: Number of objects represented as a decimal number, for example 0.75 or 45.6.

Type: Quantity

Format

totalDigits	18
fractionDigits	17

7.2.7.2 Number

Definition: Number of objects represented as an integer.

Type: Quantity

Format

totalDigits	18
fractionDigits	0

7.2.8 Rate

7.2.8.1 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

7.2.9 Text

7.2.9.1 Max16Text

Definition: Specifies a character string with a maximum length of 16 characters.

Type: Text

Format

minLength	1
maxLength	16

7.2.9.2 Max256Text

Definition: Specifies a character string with a maximum length of 256 characters.

Type: Text

Format

minLength	1
maxLength	256

7.2.9.3 Max350Text

Definition: Specifies a character string with a maximum length of 350 characters.

Type: Text

Format

minLength	1
maxLength	350

7.2.9.4 Max35NumericText

Definition: Specifies a numeric string with a maximum length of 35 digits.

Type: Text

Format

pattern	[0-9]{1,35}

7.2.9.5 Max35Text

Definition: Specifies a character string with a maximum length of 35 characters.

Type: Text

Format

minLength	1
maxLength	35

7.2.9.6 Max3NumericText

Definition: Specifies a numeric string with a maximum length of 3 digits.

Type: Text

Format

pattern	[0-9]{1,3}

7.2.9.7 Max6Text

Definition: Specifies a character string with a maximum length of 6 characters.

Type: Text

Format

minLength	1
maxLength	6

7.2.9.8 Max70Text

Definition: Specifies a character string with a maximum length of 70characters.

Type: Text

Format

minLength	1

maxLength	70