ISO 20022

FX Post-Trade Trade Capture - 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 Trade Capture - Maintenance 2024 - 2025.

February 2025

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1 Message Set Overview

Introduction

This document describes the FX Post-Trade Trade Capture 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.031.001.02 ForeignExchangeTradeCaptureReportV02	The ForeignExchangeTradeCaptureReport message is sent by a trading system to a participant for notification and providing details of a treasury trade.
fxtr.032.001.02 ForeignExchangeTradeCaptureReportRequestV02	The ForeignExchangeTradeCaptureReportRequest message is sent by a trading member to the trading system for inquiry of trade capture report.
fxtr.033.001.02 ForeignExchangeTradeCaptureReportAcknowledgementV02	The ForeignExchangeTradeCaptureReportAcknowledgement message is sent by trading members to the trading system for notifying the trade capture report is received.

2 fxtr.031.001.02 ForeignExchangeTradeCaptureReportV02

2.1 MessageDefinition Functionality

Scope

The ForeignExchangeTradeCaptureReport message is sent by a trading system to a participant for notification and providing details of a treasury trade.

Usage

The report is sent by the trading system to the two trading parties after their trade has been executed.

The report can also be sent by the trading system to a trading parties to respond their inquiry (TradeCaptureRequest).

Note that multiple reports can be sent to respond one inquiry message.

The message may contains trade details and trading parties' information.

Outline

The ForeignExchangeTradeCaptureReportV02 MessageDefinition is composed of 12 MessageBuildingBlocks:

A. Header

   Capture report message management information.

B. ReportIdentification

   Identifies the capture report 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 captured.

F. Reference

   Reference of the report.

G. RequestResponder

   Indicates if this report is for responding to a capture request.

H. RequestRejected

   Indicates if this report is a rejection report for responding to a capture request.

   Usage: when absent, default value is "false".

I. QueryRejectReason

Reason of rejection.

J. TotalNumberTrades

Indicates the total number of trades.

K. LastReportRequested

Indicates if this report is the last report sent for responding to one capture request.

Usage: when absent, default value is "false".

L. 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> <FXTradCaptrRpt>	[1..1]		C18, C19, C22	
	Header *<Hdr>*	[1..1]			13
	FormatVersion *<FrmtVrsn>*	[1..1]	Text		13
	ExchangeIdentification *<XchgId>*	[1..1]	Text		13
	InitiatingParty *<InitgPty>*	[1..1]	±		14
	RecipientParty *<RcptPty>*	[0..1]	±		14
	MessageSequenceNumber *<MsgSeqNb>*	[1..1]	Quantity		14
	CreationDateTime *<CreDtTm>*	[1..1]	DateTime		14
	ReportIdentification *<RptId>*	[0..1]	±		14
	TradingSideIdentification *<TradgSdId>*	[0..1]			15
	FundInformation *<FndInf>*	[0..1]			15
	FundIdentification *<FndId>*	[1..1]	Text		16
	AccountIdentificationWithCustodian *<AcctIdWthCtdn>*	[0..1]	Text		16
	CustodianIdentification *<CtdnId>*	[0..1]			16
{Or	**NameAndAddress** *<NmAndAdr>*	[1..1]	±		16
Or}	**AnyBIC** *<AnyBIC>*	[1..1]	±		17
	BuyerOrSellerIndicator *<BuyrOrSellrInd>*	[1..1]	CodeSet		17
	InitiatorIndicator *<InitrInd>*	[1..1]	CodeSet		17
	TradePartyIdentification *<TradPtyId>*	[1..1]			17
	PartySource *<PtySrc>*	[0..1]	CodeSet		17
	TradePartyIdentification *<TradPtyId>*	[1..1]	Text		18
	SubmittingParty *<SubmitgPty>*	[1..1]			18
	PartyIdentification *<PtyId>*	[1..*]			18
	IdentificationType *<IdTp>*	[1..1]	CodeSet		19
	Identification *<Id>*	[1..1]	Text		20
	AccountIdentification *<AcctId>*	[1..*]			20
	AccountType *<AcctTp>*	[1..1]	CodeSet		20
	Identification *<Id>*	[1..1]	±		22
	CounterpartySideIdentification *<CtrPtySdId>*	[0..1]			22

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FundInformation <*FndInf*>	[0..1]			23
	FundIdentification <*FndId*>	[1..1]	Text		24
	AccountIdentificationWithCustodian <*AcctIdWthCtdn*>	[0..1]	Text		24
	CustodianIdentification <*CtdnId*>	[0..1]			24
{Or	**NameAndAddress** <*NmAndAdr*>	[1..1]	±		24
Or}	**AnyBIC** <*AnyBIC*>	[1..1]	±		24
	BuyerOrSellerIndicator <*BuyrOrSellrInd*>	[1..1]	CodeSet		25
	InitiatorIndicator <*InitrInd*>	[1..1]	CodeSet		25
	TradePartyIdentification <*TradPtyId*>	[1..1]			25
	PartySource <*PtySrc*>	[0..1]	CodeSet		25
	TradePartyIdentification <*TradPtyId*>	[1..1]	Text		26
	SubmittingParty <*SubmitgPty*>	[1..1]			26
	PartyIdentification <*PtyId*>	[1..*]			26
	IdentificationType <*IdTp*>	[1..1]	CodeSet		27
	Identification <*Id*>	[1..1]	Text		28
	AccountIdentification <*AcctId*>	[1..*]			28
	AccountType <*AcctTp*>	[1..1]	CodeSet		28
	Identification <*Id*>	[1..1]	±		30
	TradeDetail <*TradDtl*>	[0..1]		C4, C8, C10, C11, C12, C13, C14, C15, C17, C21	30
	TradeIdentification <*TradId*>	[1..1]	Text		35
	DateAndTime <*DtAndTm*>	[1..1]	DateTime		35
	ForeignExchangeTradeProduct <*FXTradPdct*>	[0..1]	CodeSet		35
	TradingCurrency <*TradgCcy*>	[0..1]	CodeSet	C1	35
	SettlementCurrency <*SttlmCcy*>	[0..1]	CodeSet	C1	36
	TradingMethod <*TradgMtd*>	[1..1]	CodeSet		36
	TradingMode <*TradgMd*>	[0..1]	CodeSet		37
	ClearingMethod <*ClrMtd*>	[1..1]	CodeSet		37
	ExecutionType <*ExctnTp*>	[1..1]	CodeSet		38

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Symbol *<Symb>*	[1..1]	Text		38
	PlaceOfConfirmation *<PlcOfConf>*	[0..1]	Text		38
	TransactionTime *<TxTm>*	[0..1]	DateTime		39
	ForeignExchangeDetails *<FXDtls>*	[0..1]			39
	ExecutionPrice *<ExctnPric>*	[1..1]	Amount	C1	39
	LastQuantity *<LastQty>*	[1..1]	Amount	C1, C6	40
	SettlementType *<SttlmTp>*	[1..1]	CodeSet		40
	SettlementDate *<SttlmDt>*	[1..1]	Date		41
	ValuationRate *<ValtnRate>*	[1..1]			41
	ExchangeRate *<XchgRate>*	[1..1]	Rate		42
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	42
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	42
	ForwardPoints *<FwdPts>*	[0..1]	Quantity		42
	CalculatedCounterpartyCurrencyLastQuantity *<ClctdCtrPtyCcyLastQty>*	[1..1]	Amount	C1, C6	43
	ValueDate *<ValDt>*	[1..1]	Date		43
	RiskAmount *<RskAmt>*	[1..1]	Amount	C1, C6	43
	SecurityIdentification *<SctyId>*	[1..1]			44
	SecurityIdentificationSource *<SctyIdSrc>*	[1..1]	CodeSet		44
	SecurityIdentification *<SctyId>*	[1..1]	Text		44
	FixingCurrency *<FxgCcy>*	[0..1]	CodeSet	C1	44
	FixingDate *<FxgDt>*	[0..1]	Date		45
	OptionIndicator *<OptnInd>*	[0..1]	Indicator		45
	DeltaIndicator *<DltaInd>*	[0..1]	Indicator		45
	AssociatedTradeReference *<AssoctdTradRef>*	[0..*]	Text		45
	SwapLeg *<SwpLeg>*	[0..*]			45
	LegSide *<LegSd>*	[1..1]	CodeSet		46
	LegSettlementType *<LegSttlmTp>*	[1..1]	CodeSet		48
	LegSettlementDate *<LegSttlmDt>*	[1..1]	DateTime		49
	LegLastPrice *<LegLastPric>*	[1..1]	Amount	C1	49
	LegSettlementCurrency *<LegSttlmCcy>*	[1..1]	CodeSet	C1	49
	LegOrderQuantity *<LegOrdrQty>*	[1..1]	Amount	C1, C6	49

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	LegForwardPoints *<LegFwdPts>*	[1..1]	Quantity		50
	LegCalculatedCounterpartyCurrencyLastQuantity *<LegClctdCtrPtyCcyLastQty>*	[1..1]	Amount	C1, C6	50
	LegRiskAmount *<LegRskAmt>*	[1..1]	Amount	C1, C6	50
	LegValuationRate *<LegValtnRate>*	[1..1]			51
	ExchangeRate *<XchgRate>*	[1..1]	Rate		51
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	51
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	52
	LegValueDate *<LegValDt>*	[1..1]	Date		52
	LegCurrency *<LegCcy>*	[1..1]	CodeSet	C1	52
	LegSymbol *<LegSymb>*	[1..1]	Text		52
	LegSecurityIdentification *<LegSctyId>*	[1..1]			52
	SecurityIdentificationSource *<SctyIdSrc>*	[1..1]	CodeSet		53
	SecurityIdentification *<SctyId>*	[1..1]	Text		53
	Option *<Optn>*	[0..1]		C9	53
	Data *<Data>*	[1..1]	CodeSet		55
	ExerciseStatus *<ExrcSts>*	[1..1]	CodeSet		55
	ExerciseStyle *<ExrcStyle>*	[1..1]	CodeSet		55
	OptionType *<OptnTp>*	[1..1]	CodeSet		56
	DerivativeOptionIdentification *<DerivOptnId>*	[1..1]	Text		56
	OptionPayoutType *<OptnPyoutTp>*	[1..1]	CodeSet		56
	ValuationRate *<ValtnRate>*	[1..1]			56
	ExchangeRate *<XchgRate>*	[1..1]	Rate		57
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	57
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	57
	StrikePrice *<StrkPric>*	[1..1]			57
	ExchangeRate *<XchgRate>*	[1..1]	Rate		58
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	58
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	58
	VolatilityMargin *<VoltlyMrgn>*	[1..1]	Rate		58
	RiskAmount *<RskAmt>*	[1..1]	Amount	C1, C6	58
	ExpiryDateAndTime *<XpryDtAndTm>*	[1..1]	DateTime		59

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ExpiryLocation <*XpryLctn*>	[1..1]	Text		59
	SettlementType <*SttlmTp*>	[1..1]	CodeSet		59
	OptionAmounts <*OptnAmts*>	[1..1]			60
	CallAmount <*CallAmt*>	[1..1]	Amount	C2, C7	60
	PutAmount <*PutAmt*>	[1..1]	Amount	C2, C7	61
	OptionSettlementCurrency <*OptnSttlmCcy*>	[0..1]	CodeSet	C2	61
	FinalSettlementDate <*FnlSttlmDt*>	[1..1]	Date		62
	Premium <*Prm*>	[1..1]			62
	PremiumQuote <*PrmQt*>	[1..1]			62
{Or	**PercentageOfCallAmount** <*PctgOfCallAmt*>	[1..1]	Rate		63
Or	**PercentageOfPutAmount** <*PctgOfPutAmt*>	[1..1]	Rate		63
Or	**PointsOfCallAmount** <*PtsOfCallAmt*>	[1..1]	Rate		63
Or}	**PointsOfPutAmount** <*PtsOfPutAmt*>	[1..1]	Rate		63
	PremiumCurrency <*PrmCcy*>	[1..1]	CodeSet	C2	63
	Amount <*Amt*>	[1..1]	Amount	C1, C6	63
	DecimalPlaces <*DcmlPlcs*>	[1..1]	Quantity		64
	PremiumSettlementDate <*PrmSttlmDt*>	[1..1]	Date		64
	PayerPartyReference <*PyerPtyRef*>	[1..1]	Text		64
	ReceiverPartyReference <*RcvrPtyRef*>	[1..1]	Text		64
	SettlementAmountType <*SttlmAmtTp*>	[1..1]	CodeSet		64
	AdditionalOptionInformation <*AddtlOptnInf*>	[1..1]	Text		64
	ProductIdentification <*PdctId*>	[0..1]	±		65
	ContraCurrency <*ContraCcy*>	[0..1]	CodeSet	C1	65
	DealTicketIdentification <*DealTcktId*>	[0..1]	Text		65
	CombinationDealTicketIdentification <*CmbntnDealTcktId*>	[0..1]	Text		65
	BaseCurrencyOrAmount <*BaseCcyOrAmt*>	[0..1]	±		66
	TargetCurrencyOrAmount <*TrgtCcyOrAmt*>	[0..1]	±		66
	DateConfirmed <*DtConfd*>	[0..1]	Date		66
	Reference <*Ref*>	[0..1]		C16	66
	Reference <*Ref*>	[1..1]	Text		67
	MessageName <*MsgNm*>	[0..1]	Text		67

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReferenceIssuer <*RefIssr*>	[0..1]	Text		67
	RequestResponder <*ReqRspndr*>	[1..1]	Indicator		67
	RequestRejected <*ReqRjctd*>	[0..1]	Indicator		67
	QueryRejectReason <*QryRjctRsn*>	[0..1]	Text		68
	TotalNumberTrades <*TtlNbTrds*>	[0..1]	Quantity		68
	LastReportRequested <*LastRptReqd*>	[0..1]	Indicator		68
	SupplementaryData <*SplmtryData*>	[0..*]	±	C20	68

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 ActiveOrHistoricCurrency

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

C3 AnyBIC

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

C4 BaseAndTargetAmountRule

If ForeignExchangeTradeProduct is equal to 'SWAP' (Foreign Exchange Swap), then BaseCurrencyOrAmount/Amount and TargetCurrencyOrAmount/Amount must be absent.

C5 Country

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

C6 CurrencyAmount

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

Note: The decimal separator is a dot.

C7 CurrencyAmount

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

Note: The decimal separator is a dot.

C8 DeltaIndicatorRule

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

C9 EarliestExerciseDateRule

If ExerciseStyle is AMER, then EarliestExerciseDate must be present.

C10 FixingCurrencyAndFixingDateRule

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

C11 ForeignExchangeDetailsRule

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.

C12 ForeignExchangeTradeProductAndOption1Rule

If ForeignExchangeTradeProduct is present, then Option is not allowed.

C13 ForeignExchangeTradeProductAndOption2Rule

If ForeignExchangeTradeProduct is not present, then Option must be present.

C14 ForeignExchangeTradeProductRule

If ForeignExchangeTradeProduct is present, then TradingCurrency, SettlementCurrency, TradingMode and PlaceOfConfirmation must be present.

C15 ForwardPointsRule

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

C16 IssuerAndOrMessageNameRule

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

C17 OptionIndicatorRule

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

C18 RequestRejectedRule

If Request Rejected is "true" or "1" (Yes), then Query Reject Reason must be present.

If Request Rejected is "false" or "0" (No), then Total Number Trades and Last Report Requested must be present.

This constraint is defined at the MessageDefinition level.

C19 RequestResponderRule

If RequestResponder is "true" or "1" (Yes), then Reference and Request Rejected must be present.

If RequestResponder is "false" or "0" (No), then TradeDetail and TradingSideIdentification and CounterpartySideIdentification must be present.

This constraint is defined at the MessageDefinition level.

C20 SupplementaryDataRule

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

C21 SwapLegRule

If Foreign ExchangeTradeProduct is equal to 'SWAP', then SwapLeg must be present.

C22 TotalNumberTradesRule

If TotalNumberTrades is not equal to 0, then Trade Information and TradingSideIdentification and CounterpartySideIdentification must be present.

This constraint is defined at the MessageDefinition level.

2.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

2.4.1 Header <Hdr>

Presence: [1..1]

Definition: Capture report message management information.

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

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	FormatVersion *<FrmtVrsn>*	[1..1]	Text		13
	ExchangeIdentification *<XchgId>*	[1..1]	Text		13
	InitiatingParty *<InitgPty>*	[1..1]	±		14
	RecipientParty *<RcptPty>*	[0..1]	±		14
	MessageSequenceNumber *<MsgSeqNb>*	[1..1]	Quantity		14
	CreationDateTime *<CreDtTm>*	[1..1]	DateTime		14

2.4.1.1 FormatVersion <FrmtVrsn>

Presence: [1..1]

Definition: Version of file format.

Datatype: "Max6Text" on page 113

2.4.1.2 ExchangeIdentification <XchgId>

Presence: [1..1]

Definition: Unique identification of an exchange occurrence.

Datatype: "Max3NumericText" on page 112

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 82 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		83
	Type <*Tp*>	[0..1]	CodeSet		83
	Issuer <*Issr*>	[0..1]	CodeSet		83
	ShortName <*ShrtNm*>	[0..1]	Text		83

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 82 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		83
	Type <*Tp*>	[0..1]	CodeSet		83
	Issuer <*Issr*>	[0..1]	CodeSet		83
	ShortName <*ShrtNm*>	[0..1]	Text		83

2.4.1.5 MessageSequenceNumber <MsgSeqNb>

Presence: [1..1]

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

Datatype: "Number" on page 110

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 108

2.4.2 ReportIdentification <RptId>

Presence: [0..1]

Definition: Identifies the capture report message.

ReportIdentification <RptId> contains the following elements (see "MessageIdentification1" on page 84 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		84
	CreationDateTime *<CreDtTm>*	[1..1]	DateTime		84

2.4.3 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]			15
	FundIdentification *<FndId>*	[1..1]	Text		16
	AccountIdentificationWithCustodian *<AcctIdWthCtdn>*	[0..1]	Text		16
	CustodianIdentification *<CtdnId>*	[0..1]			16
{Or	**NameAndAddress** *<NmAndAdr>*	[1..1]	±		16
Or}	**AnyBIC** *<AnyBIC>*	[1..1]	±		17
	BuyerOrSellerIndicator *<BuyrOrSellrInd>*	[1..1]	CodeSet		17
	InitiatorIndicator *<InitrInd>*	[1..1]	CodeSet		17
	TradePartyIdentification *<TradPtyId>*	[1..1]			17
	PartySource *<PtySrc>*	[0..1]	CodeSet		17
	TradePartyIdentification *<TradPtyId>*	[1..1]	Text		18
	SubmittingParty *<SubmitgPty>*	[1..1]			18
	PartyIdentification *<PtyId>*	[1..*]			18
	IdentificationType *<IdTp>*	[1..1]	CodeSet		19
	Identification *<Id>*	[1..1]	Text		20
	AccountIdentification *<AcctId>*	[1..*]			20
	AccountType *<AcctTp>*	[1..1]	CodeSet		20
	Identification *<Id>*	[1..1]	±		22

2.4.3.1 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		16
	AccountIdentificationWithCustodian <*AcctIdWthCtdn*>	[0..1]	Text		16
	CustodianIdentification <*CtdnId*>	[0..1]			16
{Or	**NameAndAddress** <*NmAndAdr*>	[1..1]	±		16
Or}	**AnyBIC** <*AnyBIC*>	[1..1]	±		17

2.4.3.1.1 FundIdentification <FndId>

Presence: [1..1]

Definition: Identification of the investment fund.

Datatype: "Max35Text" on page 112

2.4.3.1.2 AccountIdentificationWithCustodian <AcctIdWthCtdn>

Presence: [0..1]

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

Datatype: "Max35Text" on page 112

2.4.3.1.3 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]	±		16
Or}	**AnyBIC** <*AnyBIC*>	[1..1]	±		17

2.4.3.1.3.1 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 87 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Name <*Nm*>	[1..1]	Text		87
	Address <*Adr*>	[0..1]	±		87
	AlternativeIdentifier <*AltrntvIdr*>	[0..10]	Text		87

2.4.3.1.3.2 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 85 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C3	86
	AlternativeIdentifier <*AltrntvIdr*>	[0..10]	Text		86

2.4.3.2 BuyerOrSellerIndicator <BuyrOrSellrInd>

Presence: [1..1]

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

Datatype: "OptionParty1Code" on page 98

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

2.4.3.3 InitiatorIndicator <InitrInd>

Presence: [1..1]

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

Datatype: "OptionParty3Code" on page 99

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

2.4.3.4 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		17
	TradePartyIdentification <*TradPtyId*>	[1..1]	Text		18

2.4.3.4.1 PartySource <PtySrc>

Presence: [0..1]

Definition: Indicate the source of the party.

Datatype: "IdentificationType1Code" on page 97

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.

2.4.3.4.2 TradePartyIdentification <TradPtyId>

Presence: [1..1]

Definition: Identification of the party.

Datatype: "Max35Text" on page 112

2.4.3.5 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..*]			18
	IdentificationType *<IdTp>*	[1..1]	CodeSet		19
	Identification *<Id>*	[1..1]	Text		20
	AccountIdentification *<AcctId>*	[1..*]			20
	AccountType *<AcctTp>*	[1..1]	CodeSet		20
	Identification *<Id>*	[1..1]	±		22

2.4.3.5.1 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		19
	Identification <*Id*>	[1..1]	Text		20

2.4.3.5.1.1 IdentificationType <IdTp>

Presence: [1..1]

Definition: Specifies a type of party identification.

Datatype: "PartyIdentificationType1Code" on page 100

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.

2.4.3.5.1.2 Identification <Id>

Presence: [1..1]

Definition: Identification of a party related information.

Datatype: "Max35Text" on page 112

2.4.3.5.2 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		20
	Identification <*Id*>	[1..1]	±		22

2.4.3.5.2.1 AccountType <AcctTp>

Presence: [1..1]

Definition: Specifies the type of account.

Datatype: "AccountInformationType1Code" on page 93

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.

2.4.3.5.2.2 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 79 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Proprietary *<Prtry>*	[1..1]			79
	Identification *<Id>*	[1..1]	Text		79

2.4.4 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]			23
	FundIdentification *<FndId>*	[1..1]	Text		24
	AccountIdentificationWithCustodian *<AcctIdWthCtdn>*	[0..1]	Text		24
	CustodianIdentification *<CtdnId>*	[0..1]			24
{Or	**NameAndAddress** *<NmAndAdr>*	[1..1]	±		24
Or}	**AnyBIC** *<AnyBIC>*	[1..1]	±		24
	BuyerOrSellerIndicator *<BuyrOrSellrInd>*	[1..1]	CodeSet		25
	InitiatorIndicator *<InitrInd>*	[1..1]	CodeSet		25
	TradePartyIdentification *<TradPtyId>*	[1..1]			25
	PartySource *<PtySrc>*	[0..1]	CodeSet		25
	TradePartyIdentification *<TradPtyId>*	[1..1]	Text		26
	SubmittingParty *<SubmitgPty>*	[1..1]			26
	PartyIdentification *<PtyId>*	[1..*]			26
	IdentificationType *<IdTp>*	[1..1]	CodeSet		27
	Identification *<Id>*	[1..1]	Text		28
	AccountIdentification *<AcctId>*	[1..*]			28
	AccountType *<AcctTp>*	[1..1]	CodeSet		28
	Identification *<Id>*	[1..1]	±		30

2.4.4.1 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		24
	AccountIdentificationWithCustodian *<AcctIdWthCtdn>*	[0..1]	Text		24
	CustodianIdentification *<CtdnId>*	[0..1]			24
{Or	**NameAndAddress** *<NmAndAdr>*	[1..1]	±		24
Or}	**AnyBIC** *<AnyBIC>*	[1..1]	±		24

2.4.4.1.1 FundIdentification <FndId>

Presence: [1..1]

Definition: Identification of the investment fund.

Datatype: "Max35Text" on page 112

2.4.4.1.2 AccountIdentificationWithCustodian <AcctIdWthCtdn>

Presence: [0..1]

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

Datatype: "Max35Text" on page 112

2.4.4.1.3 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]	±		24
Or}	**AnyBIC** *<AnyBIC>*	[1..1]	±		24

2.4.4.1.3.1 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 87 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Name *<Nm>*	[1..1]	Text		87
	Address *<Adr>*	[0..1]	±		87
	AlternativeIdentifier *<AltrntvIdr>*	[0..10]	Text		87

2.4.4.1.3.2 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 85 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C3	86
	AlternativeIdentifier *<AltrntvIdr>*	[0..10]	Text		86

2.4.4.2 BuyerOrSellerIndicator <BuyrOrSellrInd>

Presence: [1..1]

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

Datatype: "OptionParty1Code" on page 98

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

2.4.4.3 InitiatorIndicator <InitrInd>

Presence: [1..1]

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

Datatype: "OptionParty3Code" on page 99

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

2.4.4.4 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		25
	TradePartyIdentification *<TradPtyId>*	[1..1]	Text		26

2.4.4.4.1 PartySource <PtySrc>

Presence: [0..1]

Definition: Indicate the source of the party.

Datatype: "IdentificationType1Code" on page 97

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.

2.4.4.4.2 TradePartyIdentification <TradPtyId>

Presence: [1..1]

Definition: Identification of the party.

Datatype: "Max35Text" on page 112

2.4.4.5 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..*]			26
	IdentificationType *<IdTp>*	[1..1]	CodeSet		27
	Identification *<Id>*	[1..1]	Text		28
	AccountIdentification *<AcctId>*	[1..*]			28
	AccountType *<AcctTp>*	[1..1]	CodeSet		28
	Identification *<Id>*	[1..1]	±		30

2.4.4.5.1 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		27
	Identification *<Id>*	[1..1]	Text		28

2.4.4.5.1.1 IdentificationType <IdTp>

Presence: [1..1]

Definition: Specifies a type of party identification.

Datatype: "PartyIdentificationType1Code" on page 100

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.

2.4.4.5.1.2 Identification <Id>

Presence: [1..1]

Definition: Identification of a party related information.

Datatype: "Max35Text" on page 112

2.4.4.5.2 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		28
	Identification <*Id*>	[1..1]	±		30

2.4.4.5.2.1 AccountType <AcctTp>

Presence: [1..1]

Definition: Specifies the type of account.

Datatype: "AccountInformationType1Code" on page 93

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.

2.4.4.5.2.2 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 79 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Proprietary <*Prtry*>	[1..1]			79
	Identification <*Id*>	[1..1]	Text		79

2.4.5 TradeDetail <TradDtl>

Presence: [0..1]

Definition: Details of the treasury trade captured.

Impacted by: C4 "BaseAndTargetAmountRule", C8 "DeltaIndicatorRule", C10 "FixingCurrencyAndFixingDateRule", C11 "ForeignExchangeDetailsRule", C12 "ForeignExchangeTradeProductAndOption1Rule", C13 "ForeignExchangeTradeProductAndOption2Rule", C14 "ForeignExchangeTradeProductRule", C15 "ForwardPointsRule", C17 "OptionIndicatorRule", C21 "SwapLegRule"

TradeDetail <TradDtl> contains the following **Trade7** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TradeIdentification *<TradId>*	[1..1]	Text		35
	DateAndTime *<DtAndTm>*	[1..1]	DateTime		35
	ForeignExchangeTradeProduct *<FXTradPdct>*	[0..1]	CodeSet		35
	TradingCurrency *<TradgCcy>*	[0..1]	CodeSet	C1	35
	SettlementCurrency *<SttlmCcy>*	[0..1]	CodeSet	C1	36
	TradingMethod *<TradgMtd>*	[1..1]	CodeSet		36
	TradingMode *<TradgMd>*	[0..1]	CodeSet		37
	ClearingMethod *<ClrMtd>*	[1..1]	CodeSet		37
	ExecutionType *<ExctnTp>*	[1..1]	CodeSet		38
	Symbol *<Symb>*	[1..1]	Text		38
	PlaceOfConfirmation *<PlcOfConf>*	[0..1]	Text		38
	TransactionTime *<TxTm>*	[0..1]	DateTime		39
	ForeignExchangeDetails *<FXDtls>*	[0..1]			39
	ExecutionPrice *<ExctnPric>*	[1..1]	Amount	C1	39
	LastQuantity *<LastQty>*	[1..1]	Amount	C1, C6	40
	SettlementType *<SttlmTp>*	[1..1]	CodeSet		40
	SettlementDate *<SttlmDt>*	[1..1]	Date		41
	ValuationRate *<ValtnRate>*	[1..1]			41
	ExchangeRate *<XchgRate>*	[1..1]	Rate		42
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	42
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	42
	ForwardPoints *<FwdPts>*	[0..1]	Quantity		42
	CalculatedCounterpartyCurrencyLastQuantity *<ClctdCtrPtyCcyLastQty>*	[1..1]	Amount	C1, C6	43
	ValueDate *<ValDt>*	[1..1]	Date		43
	RiskAmount *<RskAmt>*	[1..1]	Amount	C1, C6	43
	SecurityIdentification *<SctyId>*	[1..1]			44
	SecurityIdentificationSource *<SctyIdSrc>*	[1..1]	CodeSet		44
	SecurityIdentification *<SctyId>*	[1..1]	Text		44
	FixingCurrency *<FxgCcy>*	[0..1]	CodeSet	C1	44
	FixingDate *<FxgDt>*	[0..1]	Date		45

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OptionIndicator <OptnInd>	[0..1]	Indicator		45
	DeltaIndicator <DltaInd>	[0..1]	Indicator		45
	AssociatedTradeReference <AssoctdTradRef>	[0..*]	Text		45
	SwapLeg <SwpLeg>	[0..*]			45
	LegSide <LegSd>	[1..1]	CodeSet		46
	LegSettlementType <LegSttlmTp>	[1..1]	CodeSet		48
	LegSettlementDate <LegSttlmDt>	[1..1]	DateTime		49
	LegLastPrice <LegLastPric>	[1..1]	Amount	C1	49
	LegSettlementCurrency <LegSttlmCcy>	[1..1]	CodeSet	C1	49
	LegOrderQuantity <LegOrdrQty>	[1..1]	Amount	C1, C6	49
	LegForwardPoints <LegFwdPts>	[1..1]	Quantity		50
	LegCalculatedCounterpartyCurrencyLastQuantity <LegClctdCtrPtyCcyLastQty>	[1..1]	Amount	C1, C6	50
	LegRiskAmount <LegRskAmt>	[1..1]	Amount	C1, C6	50
	LegValuationRate <LegValtnRate>	[1..1]			51
	ExchangeRate <XchgRate>	[1..1]	Rate		51
	UnitCurrency <UnitCcy>	[0..1]	CodeSet	C1	51
	QuotedCurrency <QtdCcy>	[0..1]	CodeSet	C1	52
	LegValueDate <LegValDt>	[1..1]	Date		52
	LegCurrency <LegCcy>	[1..1]	CodeSet	C1	52
	LegSymbol <LegSymb>	[1..1]	Text		52
	LegSecurityIdentification <LegSctyId>	[1..1]			52
	SecurityIdentificationSource <SctyIdSrc>	[1..1]	CodeSet		53
	SecurityIdentification <SctyId>	[1..1]	Text		53
	Option <Optn>	[0..1]		C9	53
	Data <Data>	[1..1]	CodeSet		55
	ExerciseStatus <ExrcSts>	[1..1]	CodeSet		55
	ExerciseStyle <ExrcStyle>	[1..1]	CodeSet		55
	OptionType <OptnTp>	[1..1]	CodeSet		56
	DerivativeOptionIdentification <DerivOptnId>	[1..1]	Text		56
	OptionPayoutType <OptnPyoutTp>	[1..1]	CodeSet		56
	ValuationRate <ValtnRate>	[1..1]			56

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ExchangeRate <*XchgRate*>	[1..1]	Rate		57
	UnitCurrency <*UnitCcy*>	[0..1]	CodeSet	C1	57
	QuotedCurrency <*QtdCcy*>	[0..1]	CodeSet	C1	57
	StrikePrice <*StrkPric*>	[1..1]			57
	ExchangeRate <*XchgRate*>	[1..1]	Rate		58
	UnitCurrency <*UnitCcy*>	[0..1]	CodeSet	C1	58
	QuotedCurrency <*QtdCcy*>	[0..1]	CodeSet	C1	58
	VolatilityMargin <*VoltlyMrgn*>	[1..1]	Rate		58
	RiskAmount <*RskAmt*>	[1..1]	Amount	C1, C6	58
	ExpiryDateAndTime <*XpryDtAndTm*>	[1..1]	DateTime		59
	ExpiryLocation <*XpryLctn*>	[1..1]	Text		59
	SettlementType <*SttlmTp*>	[1..1]	CodeSet		59
	OptionAmounts <*OptnAmts*>	[1..1]			60
	CallAmount <*CallAmt*>	[1..1]	Amount	C2, C7	60
	PutAmount <*PutAmt*>	[1..1]	Amount	C2, C7	61
	OptionSettlementCurrency <*OptnSttlmCcy*>	[0..1]	CodeSet	C2	61
	FinalSettlementDate <*FnlSttlmDt*>	[1..1]	Date		62
	Premium <*Prm*>	[1..1]			62
	PremiumQuote <*PrmQt*>	[1..1]			62
{Or	**PercentageOfCallAmount** <*PctgOfCallAmt*>	[1..1]	Rate		63
Or	**PercentageOfPutAmount** <*PctgOfPutAmt*>	[1..1]	Rate		63
Or	**PointsOfCallAmount** <*PtsOfCallAmt*>	[1..1]	Rate		63
Or}	**PointsOfPutAmount** <*PtsOfPutAmt*>	[1..1]	Rate		63
	PremiumCurrency <*PrmCcy*>	[1..1]	CodeSet	C2	63
	Amount <*Amt*>	[1..1]	Amount	C1, C6	63
	DecimalPlaces <*DcmlPlcs*>	[1..1]	Quantity		64
	PremiumSettlementDate <*PrmSttlmDt*>	[1..1]	Date		64
	PayerPartyReference <*PyerPtyRef*>	[1..1]	Text		64
	ReceiverPartyReference <*RcvrPtyRef*>	[1..1]	Text		64
	SettlementAmountType <*SttlmAmtTp*>	[1..1]	CodeSet		64
	AdditionalOptionInformation <*AddtlOptnInf*>	[1..1]	Text		64

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ProductIdentification *<PdctId>*	[0..1]	±		65
	ContraCurrency *<ContraCcy>*	[0..1]	CodeSet	C1	65
	DealTicketIdentification *<DealTcktId>*	[0..1]	Text		65
	CombinationDealTicketIdentification *<CmbntnDealTcktId>*	[0..1]	Text		65
	BaseCurrencyOrAmount *<BaseCcyOrAmt>*	[0..1]	±		66
	TargetCurrencyOrAmount *<TrgtCcyOrAmt>*	[0..1]	±		66
	DateConfirmed *<DtConfd>*	[0..1]	Date		66

Constraints

- **BaseAndTargetAmountRule**

  If ForeignExchangeTradeProduct is equal to 'SWAP' (Foreign Exchange Swap), then BaseCurrencyOrAmount/Amount and TargetCurrencyOrAmount/Amount must be absent.

- **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.

- **ForeignExchangeDetailsRule**

  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.

- **ForeignExchangeTradeProductAndOption1Rule**

  If ForeignExchangeTradeProduct is present, then Option is not allowed.

- **ForeignExchangeTradeProductAndOption2Rule**

  If ForeignExchangeTradeProduct is not present, then Option must be present.

- **ForeignExchangeTradeProductRule**

  If ForeignExchangeTradeProduct is present, then TradingCurrency, SettlementCurrency, TradingMode and PlaceOfConfirmation 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 'SWAP' (Foreign Exchange Swap), then SwapLeg must be present.

- **SwapLegRule**

  If Foreign ExchangeTradeProduct is equal to 'SWAP', then SwapLeg must be present.

2.4.5.1 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 112

2.4.5.2 DateAndTime <DtAndTm>

Presence: [1..1]

Definition: Date and time at which the trade was executed.

Datatype: "ISODateTime" on page 108

2.4.5.3 ForeignExchangeTradeProduct <FXTradPdct>

Presence: [0..1]

Definition: Specifies the underlying product type.

Datatype: "UnderlyingProductIdentifier1Code" on page 107

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.

2.4.5.4 TradingCurrency <TradgCcy>

Presence: [0..1]

Definition: Specifies the ISO code of the trade currency.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 95

Constraints

- **ActiveCurrency**

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

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

2.4.5.5 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 95

Constraints

- **ActiveCurrency**

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

2.4.5.6 TradingMethod <TradgMtd>

Presence: [1..1]

Definition: Identifies the type of trading method.

Datatype: "TradingMethodType1Code" on page 106

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.

CodeName	Name	Definition
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.

2.4.5.7 TradingMode <TradgMd>

Presence: [0..1]

Definition: Identifies the type of the trade mode.

Datatype: "TradingModeType1Code" on page 106

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.

2.4.5.8 ClearingMethod <ClrMtd>

Presence: [1..1]

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

Datatype: "ClearingMethod1Code" on page 96

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

CodeName	Name	Definition
		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).

2.4.5.9 ExecutionType <ExctnTp>

Presence: [1..1]

Definition: Identifies current status of the trade.

Datatype: "OrderStatus8Code" on page 99

CodeName	Name	Definition
CANC	Cancelled	Cancelled order with or without executions.
NEWW	New	Outstanding order with no executions.
REPL	Replaced	Order has been replaced.
STOP	Stopped	Order has been stopped at the exchange. Used when guaranteeing or protecting a price and quantity.
REJT	Rejected	Order has been rejected by sell-side. NOTE: An order can be rejected subsequent to order acknowledgment, i.e. an order can pass from New to Rejected status.
EXPI	Expired	Order has been cancelled in the broker's system due to time in force instructions.
STNP	SentToNextParty	Order has been sent to the next party, eg, the next intermediary.
RECE	Received	Order has been received, ie, technical validation of the message is ok, and the message is now at the receiving side.
CANP	PendingCancel	Order with an Order Cancel Request pending, used to confirm receipt of an Order Cancel Request. Does not indicate that the order has been cancelled.

2.4.5.10 Symbol <Symb>

Presence: [1..1]

Definition: Symbol of the trade.

Datatype: "Max35Text" on page 112

2.4.5.11 PlaceOfConfirmation <PlcOfConf>

Presence: [0..1]

Definition: Infrastructure where the trade confirmation will take place.

Datatype: "Max35Text" on page 112

2.4.5.12 TransactionTime <TxTm>

Presence: [0..1]

Definition: Date and time at which the message was executed.

Datatype: "ISODateTime" on page 108

2.4.5.13 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	39
	LastQuantity *<LastQty>*	[1..1]	Amount	C1, C6	40
	SettlementType *<SttlmTp>*	[1..1]	CodeSet		40
	SettlementDate *<SttlmDt>*	[1..1]	Date		41
	ValuationRate *<ValtnRate>*	[1..1]			41
	ExchangeRate *<XchgRate>*	[1..1]	Rate		42
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	42
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	42
	ForwardPoints *<FwdPts>*	[0..1]	Quantity		42
	CalculatedCounterpartyCurrencyLastQuantity *<ClctdCtrPtyCcyLastQty>*	[1..1]	Amount	C1, C6	43
	ValueDate *<ValDt>*	[1..1]	Date		43
	RiskAmount *<RskAmt>*	[1..1]	Amount	C1, C6	43
	SecurityIdentification *<SctyId>*	[1..1]			44
	SecurityIdentificationSource *<SctyIdSrc>*	[1..1]	CodeSet		44
	SecurityIdentification *<SctyId>*	[1..1]	Text		44
	FixingCurrency *<FxgCcy>*	[0..1]	CodeSet	C1	44
	FixingDate *<FxgDt>*	[0..1]	Date		45
	OptionIndicator *<OptnInd>*	[0..1]	Indicator		45
	DeltaIndicator *<DltaInd>*	[0..1]	Indicator		45
	AssociatedTradeReference *<AssoctdTradRef>*	[0..*]	Text		45

2.4.5.13.1 ExecutionPrice <ExctnPric>

Presence: [1..1]

Definition: Price of the execution of the trade.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd13DecimalAmount" on page 91

Constraints

- **ActiveCurrency**

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

2.4.5.13.2 LastQuantity <LastQty>

Presence: [1..1]

Definition: Amount of trade in trading currency.

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

Datatype: "ActiveCurrencyAndAmount" on page 92

Constraints

- **ActiveCurrency**

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

2.4.5.13.3 SettlementType <SttlmTp>

Presence: [1..1]

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

Datatype: "SettlementDate8Code" on page 103

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.

CodeName	Name	Definition
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.

2.4.5.13.4 SettlementDate <SttlmDt>

Presence: [1..1]

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

Datatype: "ISODate" on page 107

2.4.5.13.5 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		42
	UnitCurrency <*UnitCcy*>	[0..1]	CodeSet	C1	42
	QuotedCurrency <*QtdCcy*>	[0..1]	CodeSet	C1	42

2.4.5.13.5.1 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 111

2.4.5.13.5.2 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 95

Constraints

- **ActiveCurrency**

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

2.4.5.13.5.3 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 95

Constraints

- **ActiveCurrency**

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

2.4.5.13.6 ForwardPoints <FwdPts>

Presence: [0..1]

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

Datatype: "DecimalNumber" on page 110

2.4.5.13.7 CalculatedCounterpartyCurrencyLastQuantity <ClctdCtrPtyCcyLastQty>

Presence: [1..1]

Definition: Amount of trade in corresponding currency.

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

Datatype: "ActiveCurrencyAndAmount" on page 92

Constraints

- **ActiveCurrency**

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

2.4.5.13.8 ValueDate <ValDt>

Presence: [1..1]

Definition: Specifies the value date of spot transaction.

Datatype: "ISODate" on page 107

2.4.5.13.9 RiskAmount <RskAmt>

Presence: [1..1]

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

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

Datatype: "ActiveCurrencyAndAmount" on page 92

Constraints

- **ActiveCurrency**

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

2.4.5.13.10 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		44
	SecurityIdentification *<SctyId>*	[1..1]	Text		44

2.4.5.13.10.1 SecurityIdentificationSource <SctyIdSrc>

Presence: [1..1]

Definition: Security identification source of the trade.

Datatype: "IdentificationType2Code" on page 98

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.

2.4.5.13.10.2 SecurityIdentification <SctyId>

Presence: [1..1]

Definition: Security identification of the trade.

Datatype: "Max35Text" on page 112

2.4.5.13.11 FixingCurrency <FxgCcy>

Presence: [0..1]

Definition: Specifies the ISO code of the fixing currency.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 95

Constraints

- **ActiveCurrency**

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

2.4.5.13.12 FixingDate <FxgDt>

Presence: [0..1]

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

Datatype: "ISODate" on page 107

2.4.5.13.13 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 110):

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

2.4.5.13.14 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 110):

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

2.4.5.13.15 AssociatedTradeReference <AssoctdTradRef>

Presence: [0..*]

Definition: Some associated trade reference needs to be specified.

Datatype: "Max70Text" on page 113

2.4.5.14 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		46
	LegSettlementType <*LegSttlmTp*>	[1..1]	CodeSet		48
	LegSettlementDate <*LegSttlmDt*>	[1..1]	DateTime		49
	LegLastPrice <*LegLastPric*>	[1..1]	Amount	C1	49
	LegSettlementCurrency <*LegSttlmCcy*>	[1..1]	CodeSet	C1	49
	LegOrderQuantity <*LegOrdrQty*>	[1..1]	Amount	C1, C6	49
	LegForwardPoints <*LegFwdPts*>	[1..1]	Quantity		50
	LegCalculatedCounterpartyCurrencyLastQuantity <*LegClctdCtrPtyCcyLastQty*>	[1..1]	Amount	C1, C6	50
	LegRiskAmount <*LegRskAmt*>	[1..1]	Amount	C1, C6	50
	LegValuationRate <*LegValtnRate*>	[1..1]			51
	ExchangeRate <*XchgRate*>	[1..1]	Rate		51
	UnitCurrency <*UnitCcy*>	[0..1]	CodeSet	C1	51
	QuotedCurrency <*QtdCcy*>	[0..1]	CodeSet	C1	52
	LegValueDate <*LegValDt*>	[1..1]	Date		52
	LegCurrency <*LegCcy*>	[1..1]	CodeSet	C1	52
	LegSymbol <*LegSymb*>	[1..1]	Text		52
	LegSecurityIdentification <*LegSctyId*>	[1..1]			52
	SecurityIdentificationSource <*SctyIdSrc*>	[1..1]	CodeSet		53
	SecurityIdentification <*SctyId*>	[1..1]	Text		53

2.4.5.14.1 LegSide <LegSd>

Presence: [1..1]

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

Datatype: "Side1Code" on page 104

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.

2.4.5.14.2 LegSettlementType <LegSttlmTp>

Presence: [1..1]

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

Datatype: "SettlementDate8Code" on page 103

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.

2.4.5.14.3 LegSettlementDate <LegSttlmDt>

Presence: [1..1]

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

Datatype: "ISODateTime" on page 108

2.4.5.14.4 LegLastPrice <LegLastPric>

Presence: [1..1]

Definition: Execution price of trade leg.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd13DecimalAmount" on page 91

Constraints

- **ActiveCurrency**

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

2.4.5.14.5 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 95

Constraints

- **ActiveCurrency**

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

2.4.5.14.6 LegOrderQuantity <LegOrdrQty>

Presence: [1..1]

Definition: Amount of trade leg in trading currency.

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

Datatype: "ActiveCurrencyAndAmount" on page 92

Constraints

- **ActiveCurrency**

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

2.4.5.14.7 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 110

2.4.5.14.8 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", C6 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 92

Constraints

- **ActiveCurrency**

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

2.4.5.14.9 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", C6 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 92

Constraints

- **ActiveCurrency**

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

2.4.5.14.10 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		51
	UnitCurrency <*UnitCcy*>	[0..1]	CodeSet	C1	51
	QuotedCurrency <*QtdCcy*>	[0..1]	CodeSet	C1	52

2.4.5.14.10.1 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 111

2.4.5.14.10.2 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 95

Constraints

- **ActiveCurrency**

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

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

2.4.5.14.10.3 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 95

Constraints

- **ActiveCurrency**

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

2.4.5.14.11 LegValueDate <LegValDt>

Presence: [1..1]

Definition: Specifies the value date of leg spot transaction.

Datatype: "ISODate" on page 107

2.4.5.14.12 LegCurrency <LegCcy>

Presence: [1..1]

Definition: Currency trade is conducted.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 95

Constraints

- **ActiveCurrency**

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

2.4.5.14.13 LegSymbol <LegSymb>

Presence: [1..1]

Definition: Symbol of the leg trade.

Datatype: "Max35Text" on page 112

2.4.5.14.14 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		53
	SecurityIdentification *<SctyId>*	[1..1]	Text		53

2.4.5.14.14.1 SecurityIdentificationSource <SctyIdSrc>

Presence: [1..1]

Definition: Security identification source of the trade.

Datatype: "IdentificationType2Code" on page 98

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.

2.4.5.14.14.2 SecurityIdentification <SctyId>

Presence: [1..1]

Definition: Security identification of the trade.

Datatype: "Max35Text" on page 112

2.4.5.15 Option <Optn>

Presence: [0..1]

Definition: Specifies the parameters of the foreign exchange option.

Impacted by: C9 "EarliestExerciseDateRule"

Option <Optn> contains the following **Option16** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Data *<Data>*	[1..1]	CodeSet		55
	ExerciseStatus *<ExrcSts>*	[1..1]	CodeSet		55
	ExerciseStyle *<ExrcStyle>*	[1..1]	CodeSet		55
	OptionType *<OptnTp>*	[1..1]	CodeSet		56
	DerivativeOptionIdentification *<DerivOptnId>*	[1..1]	Text		56
	OptionPayoutType *<OptnPyoutTp>*	[1..1]	CodeSet		56
	ValuationRate *<ValtnRate>*	[1..1]			56
	ExchangeRate *<XchgRate>*	[1..1]	Rate		57
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	57
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	57
	StrikePrice *<StrkPric>*	[1..1]			57
	ExchangeRate *<XchgRate>*	[1..1]	Rate		58
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	58
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	58
	VolatilityMargin *<VoltlyMrgn>*	[1..1]	Rate		58
	RiskAmount *<RskAmt>*	[1..1]	Amount	C1, C6	58
	ExpiryDateAndTime *<XpryDtAndTm>*	[1..1]	DateTime		59
	ExpiryLocation *<XpryLctn>*	[1..1]	Text		59
	SettlementType *<SttlmTp>*	[1..1]	CodeSet		59
	OptionAmounts *<OptnAmts>*	[1..1]			60
	CallAmount *<CallAmt>*	[1..1]	Amount	C2, C7	60
	PutAmount *<PutAmt>*	[1..1]	Amount	C2, C7	61
	OptionSettlementCurrency *<OptnSttlmCcy>*	[0..1]	CodeSet	C2	61
	FinalSettlementDate *<FnlSttlmDt>*	[1..1]	Date		62
	Premium *<Prm>*	[1..1]			62
	PremiumQuote *<PrmQt>*	[1..1]			62
{Or	**PercentageOfCallAmount** *<PctgOfCallAmt>*	[1..1]	Rate		63
Or	**PercentageOfPutAmount** *<PctgOfPutAmt>*	[1..1]	Rate		63
Or	**PointsOfCallAmount** *<PtsOfCallAmt>*	[1..1]	Rate		63
Or}	**PointsOfPutAmount** *<PtsOfPutAmt>*	[1..1]	Rate		63
	PremiumCurrency *<PrmCcy>*	[1..1]	CodeSet	C2	63

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C6	63
	DecimalPlaces <*DcmlPlcs*>	[1..1]	Quantity		64
	PremiumSettlementDate <*PrmSttlmDt*>	[1..1]	Date		64
	PayerPartyReference <*PyerPtyRef*>	[1..1]	Text		64
	ReceiverPartyReference <*RcvrPtyRef*>	[1..1]	Text		64
	SettlementAmountType <*SttlmAmtTp*>	[1..1]	CodeSet		64
	AdditionalOptionInformation <*AddtlOptnInf*>	[1..1]	Text		64

Constraints

- **EarliestExerciseDateRule**

  If ExerciseStyle is AMER, then EarliestExerciseDate must be present.

2.4.5.15.1 Data <Data>

Presence: [1..1]

Definition: Type of data to indicate whether a trade is an option or resulted by an option exercise.

Datatype: "DataType1Code" on page 97

CodeName	Name	Definition
EXDA	ExerciseData	Specified type of data is exercise data.
TRDA	TradingData	Specified type of data is trading data.

2.4.5.15.2 ExerciseStatus <ExrcSts>

Presence: [1..1]

Definition: Specifies the exercise status of the option.

Datatype: "DerivativeExerciseStatus1Code" on page 97

CodeName	Name	Definition
EXEC	Exercised	Derivative is exercised.
EXPI	Expired	Derivative is expired and will not be exercised.
VALI	Valid	Derivative is not exercised.

2.4.5.15.3 ExerciseStyle <ExrcStyle>

Presence: [1..1]

Definition: Defines how an option can be exercised.

Datatype: "OptionStyle2Code" on page 99

CodeName	Name	Definition
AMER	American	Option can be exercised before or on expiry date.
EURO	European	Option that can be exercised on expiry date only.

2.4.5.15.4 OptionType <OptnTp>

Presence: [1..1]

Definition: Choice of format for option type.

Datatype: "OptionType1Code" on page 99

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.

2.4.5.15.5 DerivativeOptionIdentification <DerivOptnId>

Presence: [1..1]

Definition: Identifies the derivative option.

Datatype: "Max35Text" on page 112

2.4.5.15.6 OptionPayoutType <OptnPyoutTp>

Presence: [1..1]

Definition: Indicates the type of payout that will result from an in-the-money option.

Datatype: "OptionPayoutType1Code" on page 99

CodeName	Name	Definition
BINA	Binary	Indicates the type of binaryoption.
CAPP	Capped	Indicates the type of capped option.
VANI	Vanilla	Indicates the type of vanilla option.

2.4.5.15.7 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		57
	UnitCurrency <*UnitCcy*>	[0..1]	CodeSet	C1	57
	QuotedCurrency <*QtdCcy*>	[0..1]	CodeSet	C1	57

2.4.5.15.7.1 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 111

2.4.5.15.7.2 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 95

Constraints

- **ActiveCurrency**

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

2.4.5.15.7.3 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 95

Constraints

- **ActiveCurrency**

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

2.4.5.15.8 StrikePrice <StrkPric>

Presence: [1..1]

Definition: Specifies the rate of exchange at which the foreign exchange option has been struck.

StrikePrice <StrkPric> contains the following **AgreedRate3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ExchangeRate *<XchgRate>*	[1..1]	Rate		58
	UnitCurrency *<UnitCcy>*	[0..1]	CodeSet	C1	58
	QuotedCurrency *<QtdCcy>*	[0..1]	CodeSet	C1	58

2.4.5.15.8.1 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 111

2.4.5.15.8.2 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 95

Constraints

- **ActiveCurrency**

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

2.4.5.15.8.3 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 95

Constraints

- **ActiveCurrency**

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

2.4.5.15.9 VolatilityMargin <VoltlyMrgn>

Presence: [1..1]

Definition: Annualized volatility for option model calculations.

Datatype: "PercentageRate" on page 111

2.4.5.15.10 RiskAmount <RskAmt>

Presence: [1..1]

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

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

Datatype: "ActiveCurrencyAndAmount" on page 92

Constraints

- **ActiveCurrency**

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

2.4.5.15.11 ExpiryDateAndTime <XpryDtAndTm>

Presence: [1..1]

Definition: Date on which a privilege (for example, option, right, warrant.) expires. If it is an European option, the option holder can only exercise the right or let it lapse on expiry date. If it is an American option, the option holder can exercise the right up to the expiry date.

Datatype: "ISODateTime" on page 108

2.4.5.15.12 ExpiryLocation <XpryLctn>

Presence: [1..1]

Definition: Financial center where option expires.

Datatype: "Max4AlphaNumericText" on page 113

2.4.5.15.13 SettlementType <SttlmTp>

Presence: [1..1]

Definition: Specifies the settlment period of the option trade.

Datatype: "SettlementDate8Code" on page 103

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.

CodeName	Name	Definition
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.

2.4.5.15.14 OptionAmounts <OptnAmts>

Presence: [1..1]

Definition: Specifies the call and the put amount of the underlying foreign exchange trade.

OptionAmounts <OptnAmts> contains the following **AmountsAndValueDate4** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CallAmount <*CallAmt*>	[1..1]	Amount	C2, C7	60
	PutAmount <*PutAmt*>	[1..1]	Amount	C2, C7	61
	OptionSettlementCurrency <*OptnSttlmCcy*>	[0..1]	CodeSet	C2	61
	FinalSettlementDate <*FnlSttlmDt*>	[1..1]	Date		62

2.4.5.15.14.1 CallAmount <CallAmt>

Presence: [1..1]

Definition: Call amount and currency of a foreign exchange option trade.

Impacted by: C2 "ActiveOrHistoricCurrency", C7 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 92

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

2.4.5.15.14.2 PutAmount <PutAmt>

Presence: [1..1]

Definition: Put amount and currency of a foreign exchange option trade.

Impacted by: C2 "ActiveOrHistoricCurrency", C7 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 92

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

2.4.5.15.14.3 OptionSettlementCurrency <OptnSttlmCcy>

Presence: [0..1]

Definition: The single settlement currency for the payment made by the seller to the buyer if the option is exercised in case of a Non Deliverable Option.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 95

Constraints

- **ActiveOrHistoricCurrency**

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

2.4.5.15.14.4 FinalSettlementDate <FnlSttlmDt>

Presence: [1..1]

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

Datatype: "ISODate" on page 107

2.4.5.15.15 Premium <Prm>

Presence: [1..1]

Definition: Specifies the amount of the premium of a foreign exchange option trade and its settlement place.

Premium <Prm> contains the following **PremiumAmount3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PremiumQuote <*PrmQt*>	[1..1]			62
{Or	**PercentageOfCallAmount** <*PctgOfCallAmt*>	[1..1]	Rate		63
Or	**PercentageOfPutAmount** <*PctgOfPutAmt*>	[1..1]	Rate		63
Or	**PointsOfCallAmount** <*PtsOfCallAmt*>	[1..1]	Rate		63
Or}	**PointsOfPutAmount** <*PtsOfPutAmt*>	[1..1]	Rate		63
	PremiumCurrency <*PrmCcy*>	[1..1]	CodeSet	C2	63
	Amount <*Amt*>	[1..1]	Amount	C1, C6	63
	DecimalPlaces <*DcmlPlcs*>	[1..1]	Quantity		64
	PremiumSettlementDate <*PrmSttlmDt*>	[1..1]	Date		64
	PayerPartyReference <*PyerPtyRef*>	[1..1]	Text		64
	ReceiverPartyReference <*RcvrPtyRef*>	[1..1]	Text		64

2.4.5.15.15.1 PremiumQuote <PrmQt>

Presence: [1..1]

Definition: Specifies the calculation method of the premium amount.

PremiumQuote <PrmQt> contains one of the following **PremiumQuote1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**PercentageOfCallAmount** <*PctgOfCallAmt*>	[1..1]	Rate		63
Or	**PercentageOfPutAmount** <*PctgOfPutAmt*>	[1..1]	Rate		63
Or	**PointsOfCallAmount** <*PtsOfCallAmt*>	[1..1]	Rate		63
Or}	**PointsOfPutAmount** <*PtsOfPutAmt*>	[1..1]	Rate		63

2.4.5.15.15.1.1 PercentageOfCallAmount <PctgOfCallAmt>

Presence: [1..1]

Definition: Premium calculation is based on a percentage of the call amount.

Datatype: "PercentageRate" on page 111

2.4.5.15.15.1.2 PercentageOfPutAmount <PctgOfPutAmt>

Presence: [1..1]

Definition: Premium calculation is based on a percentage of the put amount.

Datatype: "PercentageRate" on page 111

2.4.5.15.15.1.3 PointsOfCallAmount <PtsOfCallAmt>

Presence: [1..1]

Definition: Premium calculation is based on points of the call amount.

Datatype: "BaseOneRate" on page 111

2.4.5.15.15.1.4 PointsOfPutAmount <PtsOfPutAmt>

Presence: [1..1]

Definition: Premium calculation is based on points of the put amount.

Datatype: "BaseOneRate" on page 111

2.4.5.15.15.2 PremiumCurrency <PrmCcy>

Presence: [1..1]

Definition: Identification of the premium currency in which the option is held.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 95

Constraints

- **ActiveOrHistoricCurrency**

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

2.4.5.15.15.3 Amount <Amt>

Presence: [1..1]

Definition: Result of the calculation of the premium amount on the basis of the premium quote and one of the amounts of the underlying foreign exchange trade.

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

Datatype: "ActiveCurrencyAndAmount" on page 92

Constraints

- **ActiveCurrency**

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

2.4.5.15.15.4 DecimalPlaces <DcmlPlcs>

Presence: [1..1]

Definition: Number of decimal places to which quantities of units/shares are rounded.

Datatype: "Number" on page 110

2.4.5.15.15.5 PremiumSettlementDate <PrmSttlmDt>

Presence: [1..1]

Definition: Date on which the premium must be settled.

Datatype: "ISODate" on page 107

2.4.5.15.15.6 PayerPartyReference <PyerPtyRef>

Presence: [1..1]

Definition: Premium fee payer related information.

Datatype: "Max35Text" on page 112

2.4.5.15.15.7 ReceiverPartyReference <RcvrPtyRef>

Presence: [1..1]

Definition: Premium fee receiver related information.

Datatype: "Max35Text" on page 112

2.4.5.15.16 SettlementAmountType <SttlmAmtTp>

Presence: [1..1]

Definition: Indicates whether the trade is to be settled as principal or netted off against another trade.

Datatype: "SettlementType1Code" on page 104

CodeName	Name	Definition
PRIN	Principal	Option trade is settled as principal.
NETO	NettedOff	Option trade is netted off against another trade.

2.4.5.15.17 AdditionalOptionInformation <AddtlOptnInf>

Presence: [1..1]

Definition: Free format text that may contain information on the option.

Datatype: "Max140Text" on page 111

2.4.5.16 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 89 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	ISIN <*ISIN*>	[1..1]	IdentifierSet		90
Or	AlternateIdentification <*AltrnId*>	[1..1]	±		90
Or	RIC <*RIC*>	[1..1]	IdentifierSet		90
Or	TickerSymbol <*TckrSymb*>	[1..1]	IdentifierSet		90
Or	Bloomberg <*Blmbrg*>	[1..1]	IdentifierSet		91
Or	CTA <*CTA*>	[1..1]	IdentifierSet		91
Or}	Common <*Cmon*>	[1..1]	IdentifierSet		91

2.4.5.17 ContraCurrency <ContraCcy>

Presence: [0..1]

Definition: Represents the currency corresponding to the Dealt Currency in a currency pair.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 95

Constraints

- **ActiveCurrency**

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

2.4.5.18 DealTicketIdentification <DealTcktId>

Presence: [0..1]

Definition: It represents the transaction ticket number. When a PB transaction is performed, it needs to be split into two sub-transactions, and this number is used to record the association of each sub-transaction with the original PB transaction.

Datatype: "Max30Text" on page 112

2.4.5.19 CombinationDealTicketIdentification <CmbntnDealTcktId>

Presence: [0..1]

Definition: Represents the option combination transaction ticket number. (There are two options for option exercise --full exercise and differential exercise. Only when the option is fully exercised on the exercise date will result in a spot trade -an alternative spot trade product - that is linked to the original option. Therefore, it is necessary to generate a ticket number to associate with the sub-option.)

Datatype: "Max35Text" on page 112

2.4.5.20 BaseCurrencyOrAmount <BaseCcyOrAmt>

Presence: [0..1]

Definition: Represents the base currency with optional amount, one of the essential elements of the transaction.

BaseCurrencyOrAmount <BaseCcyOrAmt> contains the following elements (see "AmountAndCurrency2" on page 79 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Currency <*Ccy*>	[1..1]	CodeSet	C1	79
	Amount <*Amt*>	[0..1]	Amount		80

2.4.5.21 TargetCurrencyOrAmount <TrgtCcyOrAmt>

Presence: [0..1]

Definition: Represents the non-base currency with optional amount, one of the essential elements of the transaction.

TargetCurrencyOrAmount <TrgtCcyOrAmt> contains the following elements (see "AmountAndCurrency2" on page 79 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Currency <*Ccy*>	[1..1]	CodeSet	C1	79
	Amount <*Amt*>	[0..1]	Amount		80

2.4.5.22 DateConfirmed <DtConfd>

Presence: [0..1]

Definition: The "DateConfirmed" is used to support cross-day transactions. It represents the date of the session, that is, the date when the transaction is placed, which is different from the date of the transaction. When trading continuously for 24 hours, the transaction date is the next day and the session date is the previous day, which constitutes a cross-day transaction. The date reserved for this field to support inter-day transactions, currently referring to the transaction date.

Datatype: "ISODate" on page 107

2.4.6 Reference <Ref>

Presence: [0..1]

Definition: Reference of the report.

Impacted by: C16 "IssuerAndOrMessageNameRule"

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reference *<Ref>*	[1..1]	Text		67
	MessageName *<MsgNm>*	[0..1]	Text		67
	ReferenceIssuer *<RefIssr>*	[0..1]	Text		67

Constraints

- **IssuerAndOrMessageNameRule**

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

2.4.6.1 Reference <Ref>

Presence: [1..1]

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

Datatype: "Max35Text" on page 112

2.4.6.2 MessageName <MsgNm>

Presence: [0..1]

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

Datatype: "Max35Text" on page 112

2.4.6.3 ReferenceIssuer <RefIssr>

Presence: [0..1]

Definition: Party that initially assigned the given additional reference.

Datatype: "Max35Text" on page 112

2.4.7 RequestResponder <ReqRspndr>

Presence: [1..1]

Definition: Indicates if this report is for responding to a capture request.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 110):

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

2.4.8 RequestRejected <ReqRjctd>

Presence: [0..1]

Definition: Indicates if this report is a rejection report for responding to a capture request.

Usage: when absent, default value is "false".

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 110):

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

2.4.9 QueryRejectReason <QryRjctRsn>

Presence: [0..1]

Definition: Reason of rejection.

Datatype: "Max35Text" on page 112

2.4.10 TotalNumberTrades <TtlNbTrds>

Presence: [0..1]

Definition: Indicates the total number of trades.

Datatype: "Number" on page 110

2.4.11 LastReportRequested <LastRptReqd>

Presence: [0..1]

Definition: Indicates if this report is the last report sent for responding to one capture request.

Usage: when absent, default value is "false".

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 110):

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

2.4.12 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C20 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 85 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		85
	Envelope <*Envlp*>	[1..1]	(External Schema)		85

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.032.001.02 ForeignExchangeTradeCaptureReportRequestV02

3.1 MessageDefinition Functionality

Scope

The ForeignExchangeTradeCaptureReportRequest message is sent by a trading member to the trading system for inquiry of trade capture report.

Usage

The request is sent by the trading member to the trading system to inquire trade capture report.

Note a capture request could be rejected.

Outline

The ForeignExchangeTradeCaptureReportRequestV02 MessageDefinition is composed of 11 MessageBuildingBlocks:

A. QueryRequestIdentification

   Identifies the capture request message.

B. QueryOrderStatus

   Range of the trade for the inquire.

C. QueryType

   Specifies the inquiry type of the data.

D. QueryStartNumber

   Start number in request result.

E. QueryByPeriod

   Indicates whether the request is query trade for a period of time.

F. QueryPeriod

   Period of the inquiry.

G. QueryTradeIdentification

   States the identification of the trade which the trading member inquires.

H. QueryEndIdentification

   Identifies the end of the request result.

I. QueryPageSize

   Largest number of request result.

J. QueryParameterValue

Specifies the inquiry value of the parameter.

K. 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> <FXTradCaptrRptReq>	[1..1]		C1, C2	
	QueryRequestIdentification *<QryReqId>*	[1..1]	±		72
	QueryOrderStatus *<QryOrdrSts>*	[1..1]	CodeSet		72
	QueryType *<QryTp>*	[0..1]	CodeSet		72
	QueryStartNumber *<QryStartNb>*	[1..1]	Text		72
	QueryByPeriod *<QryByPrd>*	[1..1]	Indicator		73
	QueryPeriod *<QryPrd>*	[0..1]	±		73
	QueryTradeIdentification *<QryTradId>*	[0..1]	Text		73
	QueryEndIdentification *<QryEndId>*	[0..1]	Text		73
	QueryPageSize *<QryPgSz>*	[0..1]	Text		73
	QueryParameterValue *<QryParamVal>*	[0..1]	Text		73
	SupplementaryData *<SplmtryData>*	[0..*]	±	C3	74

3.3 Constraints

C1 QueryPeriodAndTradeIdentification1Rule

Either QueryTradeIdentification or QueryPeriod may be present, but not both.

This constraint is defined at the MessageDefinition level.

C2 QueryPeriodAndTradeIdentification2Rule

If QueryByPeriod is "false" or "0" (No), then QueryTradeIdentification must be present. If QueryByPeriod is "true" or "1" (Yes), then QueryPeriod must be present.

This constraint is defined at the MessageDefinition level.

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.

3.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

3.4.1 QueryRequestIdentification <QryReqId>

Presence: [1..1]

Definition: Identifies the capture request message.

QueryRequestIdentification <QryReqId> contains the following elements (see "MessageIdentification1" on page 84 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		84
	CreationDateTime *<CreDtTm>*	[1..1]	DateTime		84

3.4.2 QueryOrderStatus <QryOrdrSts>

Presence: [1..1]

Definition: Range of the trade for the inquire.

Datatype: "QueryOrderStatus1Code" on page 102

CodeName	Name	Definition
QUCO	QueryUnconfirmedOrder	Query for orders which are not confirmed by a party.
QOFP	QueryOrdersForTheParty	Query for all orders for a party.
QFEO	QueryFullyExecutedOrder	Query for orders have been completely executed.
QPEO	QueryPartiallyExecutedOrder	Query for orders have been partially executed.
QUAO	QueryAllOrders	Query for all orders.

3.4.3 QueryType <QryTp>

Presence: [0..1]

Definition: Specifies the inquiry type of the data.

Datatype: "QueryDataType1Code" on page 102

CodeName	Name	Definition
QFXT	QueryForeignExchangeTradingData	Query for tading data of foreign exchange.
QOTD	QueryOptionTradingData	Query for tading data of option.

3.4.4 QueryStartNumber <QryStartNb>

Presence: [1..1]

Definition: Start number in request result.

Datatype: "Max35NumericText" on page 112

3.4.5 QueryByPeriod <QryByPrd>

Presence: [1..1]

Definition: Indicates whether the request is query trade for a period of time.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 110):

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

3.4.6 QueryPeriod <QryPrd>

Presence: [0..1]

Definition: Period of the inquiry.

QueryPeriod <QryPrd> contains the following elements (see "Period12" on page 80 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	StartDate <*StartDt*>	[1..1]			81
{Or	Date <*Dt*>	[1..1]	±		81
Or}	NotSpecifiedDate <*NotSpcfdDt*>	[1..1]	CodeSet		81
	EndDate <*EndDt*>	[1..1]			82
{Or	Date <*Dt*>	[1..1]	±		82
Or}	NotSpecifiedDate <*NotSpcfdDt*>	[1..1]	CodeSet		82

3.4.7 QueryTradeIdentification <QryTradId>

Presence: [0..1]

Definition: States the identification of the trade which the trading member inquires.

Datatype: "Max35Text" on page 112

3.4.8 QueryEndIdentification <QryEndId>

Presence: [0..1]

Definition: Identifies the end of the request result.

Datatype: "Max35Text" on page 112

3.4.9 QueryPageSize <QryPgSz>

Presence: [0..1]

Definition: Largest number of request result.

Datatype: "Max35NumericText" on page 112

3.4.10 QueryParameterValue <QryParamVal>

Presence: [0..1]

Definition: Specifies the inquiry value of the parameter.

Datatype: "Max35Text" on page 112

3.4.11 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 85 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		85
	Envelope <*Envlp*>	[1..1]	(External Schema)		85

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.033.001.02 ForeignExchangeTradeCaptureReportAcknowledgementV02

4.1 MessageDefinition Functionality

Scope

The ForeignExchangeTradeCaptureReportAcknowledgement message is sent by trading members to the trading system for notifying the trade capture report is received.

Usage

The acknowledgement is sent by the trading member to the trading system after they received the trade capture report.

Note that one capture acknowledgement responds to one capture report.

Outline

The ForeignExchangeTradeCaptureReportAcknowledgementV02 MessageDefinition is composed of 6 MessageBuildingBlocks:

A. AcknowledgementIdentification

Identifies the acknowledgement message.

B. 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.

C. DealTicketIdentification

Represents the transaction ticket number. When only the main broker is trading, it must be transmitted to PB (Prime Brokerage) institutions.

D. Status

Acknowlegement status of recevied trade capture report.

E. Reference

Reference of the acknowledge, specifies the message this acknowledge responds to.

F. 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> <FXTradCaptrRptAck>	[1..1]			
	AcknowledgementIdentification *<AckId>*	[0..1]	±		76
	TradeIdentification *<TradId>*	[1..1]	Text		77
	DealTicketIdentification *<DealTcktId>*	[0..1]	Text		77
	Status *<Sts>*	[1..1]	CodeSet		77
	Reference *<Ref>*	[0..1]		C1	77
	Reference *<Ref>*	[1..1]	Text		78
	MessageName *<MsgNm>*	[0..1]	Text		78
	ReferenceIssuer *<RefIssr>*	[0..1]	Text		78
	SupplementaryData *<SplmtryData>*	[0..*]	±	C2	78

4.3 Constraints

C1 IssuerAndOrMessageNameRule

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

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.

4.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

4.4.1 AcknowledgementIdentification <AckId>

Presence: [0..1]

Definition: Identifies the acknowledgement message.

AcknowledgementIdentification <AckId> contains the following elements (see "MessageIdentification1" on page 84 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		84
	CreationDateTime *<CreDtTm>*	[1..1]	DateTime		84

4.4.2 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 112

4.4.3 DealTicketIdentification <DealTcktId>

Presence: [0..1]

Definition: Represents the transaction ticket number. When only the main broker is trading, it must be transmitted to PB (Prime Brokerage) institutions.

Datatype: "Max35Text" on page 112

4.4.4 Status <Sts>

Presence: [1..1]

Definition: Acknowlegement status of recevied trade capture report.

Datatype: "Status5Code" on page 105

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

4.4.5 Reference <Ref>

Presence: [0..1]

Definition: Reference of the acknowledge, specifies the message this acknowledge responds to.

Impacted by: C1 "IssuerAndOrMessageNameRule"

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reference <*Ref*>	[1..1]	Text		78
	MessageName <*MsgNm*>	[0..1]	Text		78
	ReferenceIssuer <*RefIssr*>	[0..1]	Text		78

Constraints

- **IssuerAndOrMessageNameRule**

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

4.4.5.1 Reference <Ref>

Presence: [1..1]

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

Datatype: "Max35Text" on page 112

4.4.5.2 MessageName <MsgNm>

Presence: [0..1]

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

Datatype: "Max35Text" on page 112

4.4.5.3 ReferenceIssuer <RefIssr>

Presence: [0..1]

Definition: Party that initially assigned the given additional reference.

Datatype: "Max35Text" on page 112

4.4.6 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C2 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 85 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		85
	Envelope <*Envlp*>	[1..1]	(External Schema)		85

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 Message Items Types

5.1 MessageComponents

5.1.1 Account Identification

5.1.1.1 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]			79
	Identification <*Id*>	[1..1]	Text		79

5.1.1.1.1 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		79

5.1.1.1.1.1 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 112

5.1.2 Amount

5.1.2.1 AmountAndCurrency2

Definition: Specifies the currency with optional amount in a foreign exchange transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Currency <*Ccy*>	[1..1]	CodeSet	C1	79
	Amount <*Amt*>	[0..1]	Amount		80

5.1.2.1.1 Currency <Ccy>

Presence: [1..1]

Definition: Currency value.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 95

Constraints

- **ActiveCurrency**

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

5.1.2.1.2 Amount <Amt>

Presence: [0..1]

Definition: Amount value.

Datatype: "ImpliedCurrencyAndAmount" on page 93

5.1.3 Date Time

5.1.3.1 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		80
Or}	DateTime <*DtTm*>	[1..1]	DateTime		80

5.1.3.1.1 Date <Dt>

Presence: [1..1]

Definition: Specified date.

Datatype: "ISODate" on page 107

5.1.3.1.2 DateTime <DtTm>

Presence: [1..1]

Definition: Specified date and time.

Datatype: "ISODateTime" on page 108

5.1.4 Date Time Period

5.1.4.1 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]			81
{Or	Date <*Dt*>	[1..1]	±		81
Or}	NotSpecifiedDate <*NotSpcfdDt*>	[1..1]	CodeSet		81
	EndDate <*EndDt*>	[1..1]			82
{Or	Date <*Dt*>	[1..1]	±		82
Or}	NotSpecifiedDate <*NotSpcfdDt*>	[1..1]	CodeSet		82

5.1.4.1.1 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]	±		81
Or}	NotSpecifiedDate <*NotSpcfdDt*>	[1..1]	CodeSet		81

5.1.4.1.1.1 Date <Dt>

Presence: [1..1]

Definition: Date expressed as an ISO Date.

Date <Dt> contains one of the following elements (see "DateAndDateTime2Choice" on page 80 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		80
Or}	DateTime <*DtTm*>	[1..1]	DateTime		80

5.1.4.1.1.2 NotSpecifiedDate <NotSpcfdDt>

Presence: [1..1]

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

Datatype: "DateType8Code" on page 97

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".

5.1.4.1.2 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]	±		82
Or}	NotSpecifiedDate <*NotSpcfdDt*>	[1..1]	CodeSet		82

5.1.4.1.2.1 Date <Dt>

Presence: [1..1]

Definition: Date expressed as an ISO Date.

Date <Dt> contains one of the following elements (see "DateAndDateTime2Choice" on page 80 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		80
Or}	DateTime <*DtTm*>	[1..1]	DateTime		80

5.1.4.1.2.2 NotSpecifiedDate <NotSpcfdDt>

Presence: [1..1]

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

Datatype: "DateType8Code" on page 97

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".

5.1.5 Identification Information

5.1.5.1 GenericIdentification32

Definition: Identification of an entity.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		83
	Type <*Tp*>	[0..1]	CodeSet		83
	Issuer <*Issr*>	[0..1]	CodeSet		83
	ShortName <*ShrtNm*>	[0..1]	Text		83

5.1.5.1.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the entity.

Datatype: "Max35Text" on page 112

5.1.5.1.2 Type <Tp>

Presence: [0..1]

Definition: Type of identified entity.

Datatype: "PartyType3Code" on page 101

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.

5.1.5.1.3 Issuer <Issr>

Presence: [0..1]

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

Datatype: "PartyType4Code" on page 102

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.

5.1.5.1.4 ShortName <ShrtNm>

Presence: [0..1]

Definition: Name of the entity.

Datatype: "Max35Text" on page 112

5.1.5.2 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		84
	CreationDateTime <*CreDtTm*>	[1..1]	DateTime		84

5.1.5.2.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the message.

Datatype: "Max35Text" on page 112

5.1.5.2.2 CreationDateTime <CreDtTm>

Presence: [1..1]

Definition: Date of creation of the message.

Datatype: "ISODateTime" on page 108

5.1.5.3 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	C5	84
Or}	Proprietary <*Prtry*>	[1..1]	Text		84

5.1.5.3.1 Domestic <Dmst>

Presence: [1..1]

Definition: Country of the proprietary identification scheme.

Impacted by: C5 "Country"

Datatype: "CountryCode" on page 96

Constraints

- **Country**

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

5.1.5.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Entity that issues the proprietary identification.

Datatype: "Max35Text" on page 112

5.1.6 Miscellaneous

5.1.6.1 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		85
	Envelope <*Envlp*>	[1..1]	(External Schema)		85

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.

5.1.6.1.1 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 112

5.1.6.1.2 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.

5.1.7 Party Identification

5.1.7.1 PartyIdentification265

Definition: Unique and unambiguous way to identify an organisation.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C3	86
	AlternativeIdentifier <*AltrntvIdr*>	[0..10]	Text		86

5.1.7.1.1 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: C3 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 108

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.

5.1.7.1.2 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 112

5.1.7.2 AlternateIdentification1

Definition: Alternate identification of a security.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		86
	IdentificationSource <*IdSrc*>	[1..1]	±		86

5.1.7.2.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identifier of a security.

Datatype: "Max35Text" on page 112

5.1.7.2.2 IdentificationSource <IdSrc>

Presence: [1..1]

Definition: Source of the security identification.

IdentificationSource <IdSrc> contains one of the following elements (see "IdentificationSource1Choice" on page 84 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Domestic <*Dmst*>	[1..1]	CodeSet	C5	84
Or}	Proprietary <*Prtry*>	[1..1]	Text		84

5.1.8 Postal Address

5.1.8.1 NameAndAddress8

Definition: Information that locates and identifies a party.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Name <*Nm*>	[1..1]	Text		87
	Address <*Adr*>	[0..1]	±		87
	AlternativeIdentifier <*AltrntvIdr*>	[0..10]	Text		87

5.1.8.1.1 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 112

5.1.8.1.2 Address <Adr>

Presence: [0..1]

Definition: Postal address of a party.

Address <Adr> contains the following elements (see "PostalAddress1" on page 87 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AddressType <*AdrTp*>	[0..1]	CodeSet		88
	AddressLine <*AdrLine*>	[0..5]	Text		88
	StreetName <*StrtNm*>	[0..1]	Text		88
	BuildingNumber <*BldgNb*>	[0..1]	Text		88
	PostCode <*PstCd*>	[0..1]	Text		89
	TownName <*TwnNm*>	[0..1]	Text		89
	CountrySubDivision <*CtrySubDvsn*>	[0..1]	Text		89
	Country <*Ctry*>	[1..1]	CodeSet	C5	89

5.1.8.1.3 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 112

5.1.8.2 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		88
	AddressLine <*AdrLine*>	[0..5]	Text		88
	StreetName <*StrtNm*>	[0..1]	Text		88
	BuildingNumber <*BldgNb*>	[0..1]	Text		88
	PostCode <*PstCd*>	[0..1]	Text		89
	TownName <*TwnNm*>	[0..1]	Text		89
	CountrySubDivision <*CtrySubDvsn*>	[0..1]	Text		89
	Country <*Ctry*>	[1..1]	CodeSet	C5	89

5.1.8.2.1 AddressType <AdrTp>

Presence: [0..1]

Definition: Identifies the nature of the postal address.

Datatype: "AddressType2Code" on page 96

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.

5.1.8.2.2 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 113

5.1.8.2.3 StreetName <StrtNm>

Presence: [0..1]

Definition: Name of a street or thoroughfare.

Datatype: "Max70Text" on page 113

5.1.8.2.4 BuildingNumber <BldgNb>

Presence: [0..1]

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

Datatype: "Max16Text" on page 111

5.1.8.2.5 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 111

5.1.8.2.6 TownName <TwnNm>

Presence: [0..1]

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

Datatype: "Max35Text" on page 112

5.1.8.2.7 CountrySubDivision <CtrySubDvsn>

Presence: [0..1]

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

Datatype: "Max35Text" on page 112

5.1.8.2.8 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government.

Impacted by: C5 "Country"

Datatype: "CountryCode" on page 96

Constraints

- **Country**

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

5.1.9 Securities Identification

5.1.9.1 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		90
Or	AlternateIdentification <*AltrnId*>	[1..1]	±		90
Or	RIC <*RIC*>	[1..1]	IdentifierSet		90
Or	TickerSymbol <*TckrSymb*>	[1..1]	IdentifierSet		90
Or	Bloomberg <*Blmbrg*>	[1..1]	IdentifierSet		91
Or	CTA <*CTA*>	[1..1]	IdentifierSet		91
Or}	Common <*Cmon*>	[1..1]	IdentifierSet		91

5.1.9.1.1 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 109

5.1.9.1.2 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 86 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		86
	IdentificationSource <*IdSrc*>	[1..1]	±		86

5.1.9.1.3 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 109

5.1.9.1.4 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 110

5.1.9.1.5 Bloomberg <Blmbrg>

Presence: [1..1]

Definition: Identifier of a security assigned by the Bloomberg organisation.

Datatype: "Bloomberg2Identifier" on page 108

5.1.9.1.6 CTA <CTA>

Presence: [1..1]

Definition: Identifier of a security assigned by the Consolidated Tape Association.

Datatype: "ConsolidatedTapeAssociationIdentifier" on page 109

5.1.9.1.7 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 109

5.2 Message Datatypes

5.2.1 Amount

5.2.1.1 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 95

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.

5.2.1.2 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 95

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.

5.2.1.3 ActiveOrHistoricCurrencyAndAmount

Definition: A number of monetary units specified in an active or a historic currency where the unit of currency is explicit and compliant with ISO 4217.

Type: Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveOrHistoricCurrencyCode" on page 95

Format

minInclusive	0

totalDigits	18
fractionDigits	5

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

5.2.1.4 ImpliedCurrencyAndAmount

Definition: Number of monetary units specified in a currency where the unit of currency is implied by the context and compliant with ISO 4217. The decimal separator is a dot.

Note: a zero amount is considered a positive amount.

Type: Amount

Format

minInclusive	0
totalDigits	18
fractionDigits	5

5.2.2 CodeSet

5.2.2.1 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.

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.

5.2.2.2 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.

5.2.2.3 ActiveOrHistoricCurrencyCode

Definition: A code allocated to a currency by a Maintenance Agency under an international identification scheme, as described in the latest edition of the international standard ISO 4217 "Codes for the representation of currencies and funds".

Type: CodeSet

Format

pattern	[A-Z]{3,3}

Constraints

- **ActiveOrHistoricCurrency**

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

5.2.2.4 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.

5.2.2.5 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).

5.2.2.6 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).

5.2.2.7 DataType1Code

Definition: Type of data to indicate whether a trade is an option or resulted by an option exercise.

Type: CodeSet

CodeName	Name	Definition
EXDA	ExerciseData	Specified type of data is exercise data.
TRDA	TradingData	Specified type of data is trading data.

5.2.2.8 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".

5.2.2.9 DerivativeExerciseStatus1Code

Definition: Specifies the exercise status of the derivative products.

Type: CodeSet

CodeName	Name	Definition
EXEC	Exercised	Derivative is exercised.
EXPI	Expired	Derivative is expired and will not be exercised.
VALI	Valid	Derivative is not exercised.

5.2.2.10 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.

5.2.2.11 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.

5.2.2.12 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.

5.2.2.13 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.

5.2.2.14 OptionPayoutType1Code

Definition: Indicates the type of payout that will result from an in-the-money option.

Type: CodeSet

CodeName	Name	Definition
BINA	Binary	Indicates the type of binaryoption.
CAPP	Capped	Indicates the type of capped option.
VANI	Vanilla	Indicates the type of vanilla option.

5.2.2.15 OptionStyle2Code

Definition: Defines how an option can be exercised.

Type: CodeSet

CodeName	Name	Definition
AMER	American	Option can be exercised before or on expiry date.
EURO	European	Option that can be exercised on expiry date only.

5.2.2.16 OptionType1Code

Definition: Indicates whether it is a Call option (right to purchase a specific underlying asset) or a Put option (right to sell a specific underlying asset).

Type: CodeSet

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.

5.2.2.17 OrderStatus8Code

Definition: Identifies current status of order.

Type: CodeSet

CodeName	Name	Definition
CANC	Cancelled	Cancelled order with or without executions.
NEWW	New	Outstanding order with no executions.
REPL	Replaced	Order has been replaced.
STOP	Stopped	Order has been stopped at the exchange. Used when guaranteeing or protecting a price and quantity.
REJT	Rejected	Order has been rejected by sell-side. NOTE: An order can be rejected subsequent to order acknowledgment, i.e. an order can pass from New to Rejected status.
EXPI	Expired	Order has been cancelled in the broker's system due to time in force instructions.
STNP	SentToNextParty	Order has been sent to the next party, eg, the next intermediary.
RECE	Received	Order has been received, ie, technical validation of the message is ok, and the message is now at the receiving side.
CANP	PendingCancel	Order with an Order Cancel Request pending, used to confirm receipt of an Order Cancel Request. Does not indicate that the order has been cancelled.

5.2.2.18 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.
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.

CodeName	Name	Definition
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.

5.2.2.19 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.

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.
DLIS	DelegateIssuer	Party to whom the card issuer delegates to authorise card payment transactions.

5.2.2.20 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.

5.2.2.21 QueryDataType1Code

Definition: Specifies the inquiry type of the data.

Type: CodeSet

CodeName	Name	Definition
QFXT	QueryForeignExchangeTradingData	Query for tading data of foreign exchange.
QOTD	QueryOptionTradingData	Query for tading data of option.

5.2.2.22 QueryOrderStatus1Code

Definition: Specifies the inquiry status of order.

Type: CodeSet

CodeName	Name	Definition
QUCO	QueryUnconfirmedOrder	Query for orders which are not confirmed by a party.
QOFP	QueryOrdersForTheParty	Query for all orders for a party.
QFEO	QueryFullyExecutedOrder	Query for orders have been completely executed.
QPEO	QueryPartiallyExecutedOrder	Query for orders have been partially executed.
QUAO	QueryAllOrders	Query for all orders.

5.2.2.23 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.

CodeName	Name	Definition
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.

5.2.2.24 SettlementType1Code

Definition: Indicates how an option trade is settled.

Type: CodeSet

CodeName	Name	Definition
PRIN	Principal	Option trade is settled as principal.
NETO	NettedOff	Option trade is netted off against another trade.

5.2.2.25 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:

CodeName	Name	Definition
		- 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.

5.2.2.26 Status5Code

Definition: Specifies the status of an instruction.

Type: CodeSet

CodeName	Name	Definition
REJT	Rejected	Instruction has been rejected.

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

5.2.2.27 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.

5.2.2.28 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

CodeName	Name	Definition
		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.

5.2.2.29 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.

5.2.3 Date

5.2.3.1 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

5.2.4 DateTime

5.2.4.1 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

5.2.5 IdentifierSet

5.2.5.1 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.

5.2.5.2 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

5.2.5.3 ConsolidatedTapeAssociationIdentifier

Definition: Identifier of a security assigned by the Consolidated Tape Association.

Type: IdentifierSet

Identification scheme: CTAIdentifier; CTAIdentifier

Format

minLength	1
maxLength	35

5.2.5.4 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

5.2.5.5 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}

5.2.5.6 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

5.2.5.7 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

5.2.6 Indicator

5.2.6.1 TrueFalseIndicator

Definition: A flag indicating a True or False value.

Type: Indicator

Meaning When True: True

Meaning When False: False

5.2.7 Quantity

5.2.7.1 DecimalNumber

Definition: Number of objects represented as a decimal number, for example 0.75 or 45.6.

Type: Quantity

Format

totalDigits	18
fractionDigits	17

5.2.7.2 Number

Definition: Number of objects represented as an integer.

Type: Quantity

Format

totalDigits	18
fractionDigits	0

5.2.8 Rate

5.2.8.1 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

5.2.8.2 PercentageRate

Definition: Rate expressed as a percentage, that is, in hundredths, for example, 0.7 is 7/10 of a percent, and 7.0 is 7%.

Type: Rate

Format

totalDigits	11
fractionDigits	10
baseValue	100.0

5.2.9 Text

5.2.9.1 Max140Text

Definition: Specifies a character string with a maximum length of 140 characters.

Type: Text

Format

minLength	1
maxLength	140

5.2.9.2 Max16Text

Definition: Specifies a character string with a maximum length of 16 characters.

Type: Text

Format

minLength	1
maxLength	16

5.2.9.3 Max30Text

Definition: Specifies a character string with a maximum length of 30 characters.

Type: Text

Format

maxLength	30

5.2.9.4 Max350Text

Definition: Specifies a character string with a maximum length of 350 characters.

Type: Text

Format

minLength	1
maxLength	350

5.2.9.5 Max35NumericText

Definition: Specifies a numeric string with a maximum length of 35 digits.

Type: Text

Format

pattern	[0-9]{1,35}

5.2.9.6 Max35Text

Definition: Specifies a character string with a maximum length of 35 characters.

Type: Text

Format

minLength	1
maxLength	35

5.2.9.7 Max3NumericText

Definition: Specifies a numeric string with a maximum length of 3 digits.

Type: Text

Format

pattern	[0-9]{1,3}

5.2.9.8 Max4AlphaNumericText

Definition: Specifies an alphanumeric string with a maximum length of 4 characters.

Type: Text

Format

minLength	1
maxLength	4
pattern	[a-zA-Z0-9]{1,4}

5.2.9.9 Max6Text

Definition: Specifies a character string with a maximum length of 6 characters.

Type: Text

Format

minLength	1
maxLength	6

5.2.9.10 Max70Text

Definition: Specifies a character string with a maximum length of 70characters.

Type: Text

Format

minLength	1
maxLength	70