

ISO 20022

## Post-Trade Foreign Exchange - Maintenance 2024 - 2025

# Message Definition Report - Part 2

Approved by the Foreign Exchange SEG on 04 February 2025

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

February 2025

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# 1 Message Set Overview

## Introduction

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

## 1.1 List of MessageDefinitions

The following table lists all MessageDefinitions described in this book.

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

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

## 2 admi.002.001.01 MessageRejectV01

### 2.1 MessageDefinition Functionality

#### Scope

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

#### Usage

The message provides specific information about the rejection reason.

#### Outline

The MessageRejectV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

#### A. RelatedReference

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

#### B. Reason

General information about the reason of the message rejection.

### 2.2 Structure

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

### 2.3 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 2.3.1 RelatedReference <RltdRef>

*Presence:* [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Reference &lt;Ref&gt;</b>	[1..1]	Text		8

### 2.3.1.1 Reference <Ref>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 396

## 2.3.2 Reason <Rsn>

*Presence:* [1..1]

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

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

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

### 2.3.2.1 RejectingPartyReason <RjctgPtyRsn>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 396

### 2.3.2.2 RejectionDateTime <RjctnDtTm>

*Presence:* [0..1]

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

*Datatype:* "ISODateTime" on page 389

### 2.3.2.3 ErrorLocation <ErrLctn>

*Presence:* [0..1]

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

*Datatype:* "Max350Text" on page 396

#### **2.3.2.4 ReasonDescription <RsnDesc>**

*Presence:* [0..1]

*Definition:* Detailed description of the rejection reason.

*Datatype:* "Max350Text" on page 396

#### **2.3.2.5 AdditionalData <AddtlData>**

*Presence:* [0..1]

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

*Datatype:* "Max20000Text" on page 395

## 3 admi.004.001.02 SystemEventNotificationV02

### 3.1 MessageDefinition Functionality

#### Scope

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

#### Usage

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

#### Outline

The SystemEventNotificationV02 MessageDefinition is composed of 1 MessageBuildingBlocks:

#### A. EventInformation

Detailed information about a system event.

### 3.2 Structure

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

### 3.3 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

#### 3.3.1 EventInformation <EvtInf>

*Presence:* [1..1]

*Definition:* Detailed information about a system event.

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

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

### 3.3.1.1 EventCode <EvtCd>

*Presence:* [1..1]

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

*Datatype:* "Max4AlphaNumericText" on page 396

### 3.3.1.2 EventParameter <EvtParam>

*Presence:* [0..\*]

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

*Datatype:* "Max35Text" on page 396

### 3.3.1.3 EventDescription <EvtDesc>

*Presence:* [0..1]

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

*Datatype:* "Max1000Text" on page 393

### 3.3.1.4 EventTime <EvtTm>

*Presence:* [0..1]

*Definition:* Date and time at which the event occurred.

*Datatype:* "ISODatetime" on page 389

## 4 admi.009.001.02 StaticDataRequestV02

### 4.1 MessageDefinition Functionality

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

Outline

The StaticDataRequestV02 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. MessageIdentification

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

B. SettlementSessionIdentifier

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

C. DataRequestDetails

Details of the request.

D. SupplementaryData

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

### 4.2 Structure

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

### 4.3 Constraints

C1 **SupplementaryDataRule**

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

### 4.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

#### 4.4.1 MessageIdentification <MsgId>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 396

#### 4.4.2 SettlementSessionIdentifier <SttlmSsnIdr>

*Presence:* [0..1]

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

*Datatype:* "Exact4AlphaNumericText" on page 393

#### 4.4.3 DataRequestDetails <DataReqDtls>

*Presence:* [1..1]

*Definition:* Details of the request.

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

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

#### 4.4.4 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C1 "SupplementaryDataRule"

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

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

##### Constraints

- **SupplementaryDataRule**

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

# 5 admi.010.001.02 StaticDataReportV02

## 5.1 MessageDefinition Functionality

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

### Outline

The StaticDataReportV02 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. MessageIdentification

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

B. SettlementSessionIdentifier

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

C. ReportDetails

Report type and returned data.

D. SupplementaryData

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

## 5.2 Structure

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

## 5.3 Constraints

### C1 SupplementaryDataRule

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

## 5.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 5.4.1 MessageIdentification <MsgId>

*Presence:* [1..1]

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

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

### 5.4.2 SettlementSessionIdentifier <SttlmSsnldr>

*Presence:* [0..1]

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

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

### 5.4.3 ReportDetails <RptDtls>

*Presence:* [1..1]

*Definition:* Report type and returned data.

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

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

#### 5.4.3.1 Type <Tp>

*Presence:* [1..1]

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

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

#### 5.4.3.2 RequestReference <ReqRef>

*Presence:* [1..1]

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

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

### 5.4.3.3 ReportKey <RptKey>

*Presence:* [1..\*]

*Definition:* Report key and returned data.

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

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

### 5.4.4 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

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

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

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

#### Constraints

- **SupplementaryDataRule**

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

## 6 admi.011.001.01 SystemEventAcknowledgementV01

### 6.1 MessageDefinition Functionality

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

#### Outline

The SystemEventAcknowledgementV01 MessageDefinition is composed of 5 MessageBuildingBlocks:

#### A. MessageIdentification

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

#### B. OriginatorReference

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

#### C. SettlementSessionIdentifier

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

#### D. AcknowledgementDetails

Details of the system event being acknowledged.

#### E. SupplementaryData

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

### 6.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SysEvtAck>	[1..1]			
	<b>MessageIdentification</b> <MsgId>	[1..1]	Text		18
	<b>OriginatorReference</b> <OrgtrRef>	[0..1]	Text		18
	<b>SettlementSessionIdentifier</b> <SttlmSsnIdr>	[0..1]	Text		18
	<b>AcknowledgementDetails</b> <AckDtls>	[0..1]			18
	<b>EventCode</b> <EvtCd>	[1..1]	Text		18
	<b>EventParameter</b> <EvtParam>	[0..*]	Text		19
	<b>EventDescription</b> <EvtDesc>	[0..1]	Text		19
	<b>EventTime</b> <EvtTm>	[0..1]	DateTime		19
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C1	19

## 6.3 Constraints

### C1 SupplementaryDataRule

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

## 6.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 6.4.1 MessageIdentification <Msgld>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 396

### 6.4.2 OriginatorReference <OrgtrRef>

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 396

### 6.4.3 SettlementSessionIdentifier <SttlmSsnldr>

*Presence:* [0..1]

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

*Datatype:* "Exact4AlphaNumericText" on page 393

### 6.4.4 AcknowledgementDetails <AckDtls>

*Presence:* [0..1]

*Definition:* Details of the system event being acknowledged.

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

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

#### 6.4.4.1 EventCode <EvtCd>

*Presence:* [1..1]

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

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

#### 6.4.4.2 EventParameter <EvtParam>

*Presence:* [0..\*]

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

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

#### 6.4.4.3 EventDescription <EvtDesc>

*Presence:* [0..1]

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

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

#### 6.4.4.4 EventTime <EvtTm>

*Presence:* [0..1]

*Definition:* Date and time at which the event occurred.

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

### 6.4.5 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

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

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

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

#### Constraints

- **SupplementaryDataRule**

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

# 7 admi.017.001.02 ProcessingRequestV02

## 7.1 MessageDefinition Functionality

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

### Outline

The ProcessingRequestV02 MessageDefinition is composed of 4 MessageBuildingBlocks:

#### A. MessageIdentification

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

#### B. SettlementSessionIdentifier

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

#### C. Request

Contains the details of the processing request.

#### D. SupplementaryData

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

## 7.2 Structure

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

## 7.3 Constraints

### C1 AnyBIC

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

**C2 Country**

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

**C3 PartyNameOrLEIRule**

PartyName must be present or LegalEntityIdentifier must be present.

**C4 SupplementaryDataRule**

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

## 7.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 7.4.1 MessageIdentification <MsgId>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 396

### 7.4.2 SettlementSessionIdentifier <StlmSsnldr>

*Presence:* [0..1]

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

*Datatype:* "Exact4AlphaNumericText" on page 393

### 7.4.3 Request <Req>

*Presence:* [1..1]

*Definition:* Contains the details of the processing request.

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

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

#### 7.4.3.1 Type <Tp>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 396

### 7.4.3.2 RequestorIdentification <RqstrId>

*Presence:* [0..1]

*Definition:* Identificates the requestor.

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

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

### 7.4.3.3 AdditionalRequestInformation <AddtlReqInf>

*Presence:* [0..\*]

*Definition:* Additional information to support the processing request.

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

## 7.4.4 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

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

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

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

#### Constraints

- **SupplementaryDataRule**

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

# 8 camt.061.001.02 PayInCallV02

## 8.1 MessageDefinition Functionality

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

### Outline

The PayInCallV02 MessageDefinition is composed of 4 MessageBuildingBlocks:

- A. PartyIdentification  
Party for which the PayInCall is generated.
- B. ReportData  
Contains the report generation information and the report items.
- C. SettlementSessionIdentifier  
To indicate the requested CLS Settlement Session that the related trade is part of.
- D. SupplementaryData  
Additional information that cannot be captured in the structured elements and/or any other specific block.

## 8.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <PayInCall>	[1..1]			
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		24
	<b>ReportData</b> <RptData>	[1..1]			24
	<b>MessageIdentification</b> <MsgId>	[1..1]	Text		25
	<b>ValueDate</b> <ValDt>	[1..1]	Date		25
	<b>DateAndTimeStamp</b> <DtAndTmStmp>	[1..1]	DateTime		25
	<b>Type</b> <Tp>	[1..1]	CodeSet		25
	<b>PayInCallAmount</b> <PayInCallAmt>	[0..*]	±		25
	<b>SettlementSessionIdentifier</b> <SttlmSsnldr>	[0..1]	Text		26
	<b>AccountValue</b> <AcctVal>	[0..1]	±		26
	<b>SettlementSessionIdentifier</b> <SttlmSsnldr>	[0..1]	Text		26
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C6	26

## 8.3 Constraints

### C1 ActiveOrHistoricCurrency

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

### C2 AnyBIC

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

### C3 Country

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

### C4 CurrencyAmount

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

Note: The decimal separator is a dot.

### C5 PartyNameOrLEIRule

PartyName must be present or LegalEntityIdentifier must be present.

### C6 SupplementaryDataRule

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

## 8.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 8.4.1 PartyIdentification <Ptyld>

*Presence:* [1..1]

*Definition:* Party for which the PayInCall is generated.

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

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

### 8.4.2 ReportData <RptData>

*Presence:* [1..1]

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

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

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

#### 8.4.2.1 MessageIdentification <MsgId>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 396

#### 8.4.2.2 ValueDate <ValDt>

*Presence:* [1..1]

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

*Datatype:* "ISODate" on page 389

#### 8.4.2.3 DateAndTimeStamp <DtAndTmStmp>

*Presence:* [1..1]

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

*Datatype:* "ISODatetime" on page 389

#### 8.4.2.4 Type <Tp>

*Presence:* [1..1]

*Definition:* Specifies the type of the Pay In Call.

*Datatype:* "CallIn1Code" on page 380

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

#### 8.4.2.5 PayInCallAmount <PayInCallAmt>

*Presence:* [0..\*]

*Definition:* Specifies the amount requested.

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

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

#### 8.4.2.6 SettlementSessionIdentifier <SttlmSsnldr>

*Presence:* [0..1]

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

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

#### 8.4.2.7 AccountValue <AcctVal>

*Presence:* [0..1]

*Definition:* Specifies the requested amount in multiple currencies.

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

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

#### 8.4.3 SettlementSessionIdentifier <SttlmSsnldr>

*Presence:* [0..1]

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

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

#### 8.4.4 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

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

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

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

### **Constraints**

- **SupplementaryDataRule**

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

# 9 **camt.062.001.03** **PayInScheduleV03**

## 9.1 **MessageDefinition Functionality**

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

### Outline

The PayInScheduleV03 MessageDefinition is composed of 6 MessageBuildingBlocks:

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

## 9.2 Structure

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

## 9.3 Constraints

### C1 ActiveCurrency

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

**C2 AnyBIC**

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

**C3 Country**

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

**C4 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C5 PartyNameOrLEIRule**

PartyName must be present or LegalEntityIdentifier must be present.

**C6 SupplementaryDataRule**

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

**C7 ValidationByTable**

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

## 9.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 9.4.1 PartyIdentification <PtyId>

*Presence:* [1..1]

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

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

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

### 9.4.2 ReportData <RptData>

*Presence:* [1..1]

*Definition:* General information applicable to the report.

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

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

#### 9.4.2.1 MessageIdentification <Msgld>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 396

#### 9.4.2.2 ValueDate <ValDt>

*Presence:* [1..1]

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

*Datatype:* "ISODate" on page 389

#### 9.4.2.3 DateAndTimeStamp <DtAndTmStmp>

*Presence:* [1..1]

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

*Datatype:* "ISODateTime" on page 389

#### 9.4.2.4 Type <Tp>

*Presence:* [1..1]

*Definition:* Type of pay-in schedule.

*Datatype:* "Entry2Code" on page 382

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

#### 9.4.2.5 ScheduleType <SchdlTp>

*Presence:* [1..1]

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

*Datatype:* "Exact4AlphaNumericText" on page 393

### 9.4.2.6 SettlementSessionIdentifier <SttlmSsnldr>

*Presence:* [0..1]

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

*Datatype:* "Exact4AlphaNumericText" on page 393

## 9.4.3 PayInScheduleLongBalance <PayInSchdlLngBal>

*Presence:* [0..\*]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Balance &lt;Bal&gt;</b>	[1..1]	Amount	C1, C4	32

### 9.4.3.1 Balance <Bal>

*Presence:* [1..1]

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

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

*Datatype:* "ActiveCurrencyAndAmount" on page 377

#### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

## 9.4.4 PayInScheduleItem <PayInSchdlItm>

*Presence:* [0..\*]

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

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

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

#### 9.4.4.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Currency and amount to be paid in.

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

*Datatype:* "ActiveCurrencyAndAmount" on page 377

##### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 9.4.4.2 Deadline <DdIn>

*Presence:* [1..1]

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

*Datatype:* "ISODatetime" on page 389

### 9.4.5 PayInFactors <PayInFctrs>

*Presence:* [0..1]

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

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

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

#### 9.4.5.1 AggregateShortPositionLimit <AggtShrtPosLmt>

*Presence:* [1..1]

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

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

*Datatype:* "ActiveCurrencyAndAmount" on page 377

#### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

### 9.4.5.2 CurrencyFactors <CcyFctrs>

*Presence:* [1..\*]

*Definition:* Currency specific pay-in factors.

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

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

#### 9.4.5.2.1 Currency <Ccy>

*Presence:* [1..1]

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

*Impacted by:* C7 "ValidationByTable"

*Datatype:* "CurrencyCode" on page 382

#### Constraints

- **ValidationByTable**

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

#### 9.4.5.2.2 ShortPositionLimit <ShrtPosLmt>

*Presence:* [1..1]

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

*Datatype:* "ImpliedCurrencyAndAmount" on page 378

#### 9.4.5.2.3 MinimumPayInAmount <MinPayInAmt>

*Presence:* [1..1]

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

*Datatype:* "ImpliedCurrencyAndAmount" on page 378

#### 9.4.5.2.4 VolatilityMargin <VoltlyMrgn>

*Presence:* [1..1]

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

*Datatype:* "PercentageRate" on page 392

#### 9.4.5.2.5 Rate <Rate>

*Presence:* [0..1]

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

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

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

### 9.4.6 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C6 "SupplementaryDataRule"

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

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

#### Constraints

- **SupplementaryDataRule**

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

# 10 camt.063.001.02 PayInEventAcknowledgementV02

## 10.1 MessageDefinition Functionality

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

### Outline

The PayInEventAcknowledgementV02 MessageDefinition is composed of 4 MessageBuildingBlocks:

- A. **MessageIdentification**  
Unique and unambiguous identifier for the message, as assigned by the sender.
- B. **SettlementSessionIdentifier**  
To indicate the requested CLS Settlement Session that the related trade is part of.
- C. **AcknowledgementDetails**  
Details of the pay in schedule or pay in call being acknowledged.
- D. **SupplementaryData**  
Additional information that cannot be captured in the structured elements and/or any other specific block.

## 10.2 Structure

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

## 10.3 Constraints

### C1 SupplementaryDataRule

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

## 10.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 10.4.1 MessageIdentification <MsgId>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 396

### 10.4.2 SettlementSessionIdentifier <SttlmSsnldr>

*Presence:* [0..1]

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

*Datatype:* "Exact4AlphaNumericText" on page 393

### 10.4.3 AcknowledgementDetails <AckDtls>

*Presence:* [1..1]

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

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

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

#### 10.4.3.1 PayInScheduleReference <PayInSchdlRef>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 396

#### 10.4.3.2 PayInCallReference <PayInCallRef>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 396

## 10.4.4 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C1 "SupplementaryDataRule"

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

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

### Constraints

- **SupplementaryDataRule**

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

# 11 **camt.088.001.03**

## **NetReportV03**

### 11.1 **MessageDefinition Functionality**

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

#### Outline

The NetReportV03 MessageDefinition is composed of 5 MessageBuildingBlocks:

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

## 11.2 Structure

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

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

## 11.3 Constraints

### C1 ActiveCurrency

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

### C2 AnyBIC

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

### C3 CounterpartyIdentificationRule

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

*This constraint is defined at the MessageDefinition level.*

### C4 CounterpartyIdentificationRule

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

### C5 CounterpartySettlementInstructionRule

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

### C6 Country

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

### C7 CurrencyAmount

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

Note: The decimal separator is a dot.

### C8 PartyNameOrLEIRule

PartyName must be present or LegalEntityIdentifier must be present.

### C9 SupplementaryDataRule

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

## 11.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 11.4.1 NetReportData <NetRptData>

*Presence:* [1..1]

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

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

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

#### 11.4.1.1 MessageIdentification <MsgId>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 396

#### 11.4.1.2 CreationDateTime <CreDtTm>

*Presence:* [1..1]

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

*Datatype:* "ISODatetime" on page 389

#### 11.4.1.3 NettingCutOffTime <NetgCutOffTm>

*Presence:* [1..1]

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

*Datatype:* "ISOTime" on page 398

#### 11.4.1.4 ReportDate <RptDt>

*Presence:* [1..1]

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

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

#### 11.4.1.5 ValueDate <ValDt>

*Presence:* [1..1]

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

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

#### 11.4.1.6 ReportType <RptTp>

*Presence:* [0..1]

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

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

#### 11.4.1.7 NetReportServicer <NetRptSvcr>

*Presence:* [0..1]

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

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

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

#### 11.4.1.8 NetServiceType <NetSvcTp>

*Presence:* [0..1]

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

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

#### 11.4.1.9 MessagePagination <MsgPgntn>

*Presence:* [0..1]

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

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

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

## 11.4.2 NetServiceParticipantIdentification <NetSvcPtcptld>

*Presence:* [1..1]

*Definition:* Describes the participant receiving the net report.

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

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

## 11.4.3 NetServiceCounterpartyIdentification <NetSvcCtrPtyld>

*Presence:* [0..1]

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

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

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

## 11.4.4 NetObligation <NetOblgtn>

*Presence:* [1..\*]

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

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

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

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

#### Constraints

- **CounterpartyIdentificationRule**

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

- **CounterpartySettlementInstructionRule**

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

#### 11.4.4.1 ObligationIdentification <OblgtnId>

*Presence:* [1..1]

*Definition:* Unique identification for the obligation.

*Datatype:* "Max35Text" on page 396

### 11.4.4.2 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of the obligation.

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

*Datatype:* "ActiveCurrencyAndAmount" on page 377

#### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

### 11.4.4.3 ParticipantNettingIdentification <PtcptNetgld>

*Presence:* [1..1]

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

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

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

#### 11.4.4.3.1 TradeParty <TradPty>

*Presence:* [1..1]

*Definition:* Describes the individual trading party.

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

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

#### 11.4.4.3.2 NettingGroupIdentification <NetgGrpld>

*Presence:* [1..1]

*Definition:* Describes the netting group.

*Datatype:* "Max35Text" on page 396

#### 11.4.4.4 ObligationDirection <OblgtnDrctn>

*Presence:* [1..1]

*Definition:* Specifies the direction of the obligation.

*Datatype:* "PaymentReceipt1Code" on page 386

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

#### 11.4.4.5 CounterpartyNettingIdentification <CtrPtyNetgld>

*Presence:* [1..1]

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

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

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

##### 11.4.4.5.1 TradeParty <TradPty>

*Presence:* [1..1]

*Definition:* Describes the individual trading party.

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

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

##### 11.4.4.5.2 NettingGroupIdentification <NetgGrpld>

*Presence:* [1..1]

*Definition:* Describes the netting group.

*Datatype:* "Max35Text" on page 396

#### 11.4.4.6 NetServiceCounterpartyIdentification <NetSvcCtrPtyld>

*Presence:* [0..1]

*Definition:* Describes the counterparty participant involved in the obligation.

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

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

#### 11.4.4.7 CounterpartySettlementInstructions <CtrPtySttlmInstrs>

*Presence:* [0..1]

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

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

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

##### 11.4.4.7.1 DeliveryAgent <DlvryAgt>

*Presence:* [0..1]

*Definition:* Financial institution from which cash will be transferred.

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

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

##### 11.4.4.7.2 Intermediary <Intrmy>

*Presence:* [0..1]

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

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

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

#### 11.4.4.7.3 ReceivingAgent <RcvgAgt>

*Presence:* [1..1]

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

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

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

#### 11.4.4.7.4 BeneficiaryInstitution <BnfcryInstn>

*Presence:* [0..1]

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

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

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

#### 11.4.4.8 PaymentClearingCentre <PmtClrCentr>

*Presence:* [0..1]

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

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

*Impacted by:* C6 "Country"

*Datatype:* "CountryCode" on page 381

**Constraints**

- **Country**

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

**11.4.4.9 TransactionsNumber <TxsNb>**

*Presence:* [0..1]

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

*Datatype:* "Max10NumericText" on page 394

**11.4.5 SupplementaryData <SplmtryData>**

*Presence:* [0..\*]

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

*Impacted by:* C9 "SupplementaryDataRule"

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

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

**Constraints**

- **SupplementaryDataRule**

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

# 12 fxtr.008.001.08 ForeignExchangeTradeStatusNotificationV08

## 12.1 MessageDefinition Functionality

### Scope

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

### Usage

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

### Outline

The ForeignExchangeTradeStatusNotificationV08 MessageDefinition is composed of 3 MessageBuildingBlocks:

#### A. TradeData

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

#### B. RegulatoryReporting

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

#### C. SupplementaryData

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

## 12.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FXTradStsNtfctn>	[1..1]			
	<b>TradeData</b> <TradData>	[1..1]			55
	<b>MessageIdentification</b> <MsgId>	[1..1]	Text		56
	<b>OriginatorReference</b> <OrgtrRef>	[0..1]	Text		56
	<b>MatchingSystemUniqueReference</b> <MtchgSysUnqRef>	[1..1]	Text		56
	<b>MatchingSystemMatchingReference</b> <MtchgSysMtchgRef>	[0..1]	Text		57
	<b>MatchingSystemMatchedSideReference</b> <MtchgSysMtchdSdRef>	[0..1]	Text		57
	<b>StatusOriginator</b> <StsOrgtr>	[0..1]	Text		57
	<b>CurrentStatus</b> <CurSts>	[1..1]			57
	<b>StatusCode</b> <StsCd>	[1..1]	±		57
	<b>SubStatusCode</b> <SubStsCd>	[0..1]	Text		57
	<b>CurrentStatusSubType</b> <CurStsSubTp>	[0..1]	CodeSet		58
	<b>CurrentStatusDateTime</b> <CurStsDtTm>	[0..1]	DateTime		58
	<b>PreviousStatus</b> <PrvsSts>	[0..1]	±		58
	<b>PreviousStatusSubType</b> <PrvsStsSubTp>	[0..1]	CodeSet		58
	<b>PreviousStatusDateTime</b> <PrvsStsDtTm>	[0..1]	DateTime		58
	<b>ProductType</b> <PdctTp>	[0..1]	Text		58
	<b>SettlementSessionIdentifier</b> <StlmSsnldr>	[0..1]	Text		59
	<b>SplitTradeIndicator</b> <SplitTradInd>	[0..1]	Indicator		59
	<b>RegulatoryReporting</b> <RgltryRptg>	[0..1]			59
	<b>TradingSideTransactionReporting</b> <TradgSdTxRptg>	[0..*]			61
	<b>ReportingJurisdiction</b> <RptgJursdctn>	[0..1]	Text		62
	<b>ReportingParty</b> <RptgPty>	[0..1]	±		62
	<b>TradingSideUniqueTransactionIdentifier</b> <TradgSdUnqTxldr>	[0..*]			62
	<b>UniqueTransactionIdentifier</b> <UnqTxldr>	[1..1]	IdentifierSet		63
	<b>PriorUniqueTransactionIdentifier</b> <PrrUnqTxldr>	[0..*]	IdentifierSet		63
	<b>CounterpartySideTransactionReporting</b> <CtrPtySdTxRptg>	[0..*]			63
	<b>ReportingJurisdiction</b> <RptgJursdctn>	[0..1]	Text		63
	<b>ReportingParty</b> <RptgPty>	[0..1]	±		63

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

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

## 12.3 Constraints

### C1 ActiveCurrency

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

### C2 AnyBIC

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

### C3 Country

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

### C4 CurrencyAmount

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

Note: The decimal separator is a dot.

### C5 DescriptionPresenceRule

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

### C6 DescriptionUsageRule

Description must be used alone as the last resort.

**C7 ISINGuideline**

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

**C8 ISINPresenceRule**

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

**C9 OtherIdentificationPresenceRule**

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

**C10 PartyNameOrLEIRule**

PartyName must be present or LegalEntityIdentifier must be present.

**C11 SupplementaryDataRule**

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

## 12.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 12.4.1 TradeData <TradData>

*Presence:* [1..1]

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

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

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

#### 12.4.1.1 MessageIdentification <MsgId>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 396

#### 12.4.1.2 OriginatorReference <OrgtrRef>

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 396

#### 12.4.1.3 MatchingSystemUniqueReference <MtchgSysUnqRef>

*Presence:* [1..1]

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

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

#### 12.4.1.4 MatchingSystemMatchingReference <MtchgSysMtchgRef>

*Presence:* [0..1]

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

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

#### 12.4.1.5 MatchingSystemMatchedSideReference <MtchgSysMtchdSdRef>

*Presence:* [0..1]

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

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

#### 12.4.1.6 StatusOriginator <StsOrgtr>

*Presence:* [0..1]

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

*Datatype:* ["Max20Text" on page 395](#)

#### 12.4.1.7 CurrentStatus <CurSts>

*Presence:* [1..1]

*Definition:* Specifies the new status of a trade.

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

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

##### 12.4.1.7.1 StatusCode <StsCd>

*Presence:* [1..1]

*Definition:* Status expressed as a code.

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

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

##### 12.4.1.7.2 SubStatusCode <SubStsCd>

*Presence:* [0..1]

*Definition:* Sub status expressed as a code.

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

#### 12.4.1.8 CurrentStatusSubType <CurStsSubTp>

*Presence:* [0..1]

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

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

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

#### 12.4.1.9 CurrentStatusDateTime <CurStsDtTm>

*Presence:* [0..1]

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

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

#### 12.4.1.10 PreviousStatus <PrvsSts>

*Presence:* [0..1]

*Definition:* Specifies the previous status of a trade.

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

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

#### 12.4.1.11 PreviousStatusSubType <PrvsStsSubTp>

*Presence:* [0..1]

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

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

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

#### 12.4.1.12 PreviousStatusDateTime <PrvsStsDtTm>

*Presence:* [0..1]

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

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

#### 12.4.1.13 ProductType <PdctTp>

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 396

#### **12.4.1.14 SettlementSessionIdentifier <StlmSsnldr>**

*Presence:* [0..1]

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

*Datatype:* "Exact4AlphaNumericText" on page 393

#### **12.4.1.15 SplitTradeIndicator <SplitTradInd>**

*Presence:* [0..1]

*Definition:* To indicate if the trade is split.

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

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

### **12.4.2 RegulatoryReporting <RgltryRptg>**

*Presence:* [0..1]

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

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

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

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

### 12.4.2.1 TradingSideTransactionReporting <TradgSdTxRptg>

*Presence:* [0..\*]

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

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

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

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

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

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

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

**12.4.2.1.3.1 UniqueTransactionIdentifier <UnqTxldr>**

*Presence:* [1..1]

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

*Datatype:* "UTIdentifier" on page 391

**12.4.2.1.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxldr>**

*Presence:* [0..\*]

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

*Datatype:* "UTIdentifier" on page 391

**12.4.2.2 CounterpartySideTransactionReporting <CtrPtySdTxRptg>**

*Presence:* [0..\*]

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

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

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

**12.4.2.2.1 ReportingJurisdiction <RptgJursdctn>**

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 396

**12.4.2.2.2 ReportingParty <RptgPty>**

*Presence:* [0..1]

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

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

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

#### 12.4.2.2.3 CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>

*Presence:* [0..\*]

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

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

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

##### 12.4.2.2.3.1 UniqueTransactionIdentifier <UnqTxldr>

*Presence:* [1..1]

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

*Datatype:* "[UTIdentifier](#)" on page 391

##### 12.4.2.2.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxldr>

*Presence:* [0..\*]

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

*Datatype:* "[UTIdentifier](#)" on page 391

#### 12.4.2.3 CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>

*Presence:* [0..1]

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

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

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

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

#### 12.4.2.4 ClearingBroker <ClrBrkr>

*Presence:* [0..1]

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

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

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

#### 12.4.2.5 ClearingExceptionParty <ClrXcptnPty>

*Presence:* [0..1]

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

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

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

#### 12.4.2.6 ClearingBrokerIdentification <ClrBrkrId>

*Presence:* [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SideIndicator &lt;SdInd&gt;</b>	[1..1]	CodeSet		66
	<b>ClearingBrokerIdentification &lt;ClrBrkrld&gt;</b>	[1..1]	Text		66

#### 12.4.2.6.1 SideIndicator <SdInd>

*Presence:* [1..1]

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

*Datatype:* "SideIndicator1Code" on page 386

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

#### 12.4.2.6.2 ClearingBrokerIdentification <ClrBrkrld>

*Presence:* [1..1]

*Definition:* Specifies the identification assigned to the clearing broker.

*Datatype:* "Max35Text" on page 396

#### 12.4.2.7 ClearingThresholdIndicator <ClrThrshldInd>

*Presence:* [0..1]

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

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

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

#### 12.4.2.8 ClearedProductIdentification <ClrdPdctld>

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 396

#### 12.4.2.9 ProductIdentifier <Pdctldr>

*Presence:* [0..1]

*Definition:* Specifies the underlying product or unique product identifier.

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

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

#### 12.4.2.9.1 UnderlyingProductIdentifier <UndrlygPdctldr>

*Presence:* [1..1]

*Definition:* Specifies the underlying product type.

*Datatype:* "UnderlyingProductIdentifier1Code" on page 388

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

#### 12.4.2.9.2 UniqueProductIdentifier <UnqPdctldr>

*Presence:* [1..1]

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

*Datatype:* "Max12Text" on page 394

#### 12.4.2.10 AllocationIndicator <AllcnInd>

*Presence:* [0..1]

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

*Datatype:* "AllocationIndicator1Code" on page 380

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

#### 12.4.2.11 CollateralisationIndicator <CollstnInd>

*Presence:* [0..1]

*Definition:* Specifies whether the transaction is collateralised.

*Datatype:* "CollateralisationIndicator1Code" on page 380

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

#### 12.4.2.12 ExecutionVenue <ExctnVn>

*Presence:* [0..1]

*Definition:* Specifies the trading venue of the transaction.

*Datatype:* "Max35Text" on page 396

#### 12.4.2.13 ExecutionTimestamp <ExctnTmstmp>

*Presence:* [0..1]

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

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

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

#### 12.4.2.14 NonStandardFlag <NonStdFlg>

*Presence:* [0..1]

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

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

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

#### 12.4.2.15 LinkSwapIdentification <LkSwpld>

*Presence:* [0..1]

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

*Datatype:* "Exact42Text" on page 393

#### 12.4.2.16 FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>

*Presence:* [0..1]

*Definition:* Specifies the financial nature of the reporting counterparty.

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

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

#### 12.4.2.17 CollateralPortfolioIndicator <CollPrftlInd>

*Presence:* [0..1]

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

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

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

#### 12.4.2.18 CollateralPortfolioCode <CollPrftlCd>

*Presence:* [0..1]

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

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

#### 12.4.2.19 PortfolioCompressionIndicator <PrftlCmprsnInd>

*Presence:* [0..1]

*Definition:* Indicates if the trade results from portfolio compression.

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

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

#### 12.4.2.20 CorporateSectorIndicator <CorpSctrInd>

*Presence:* [0..1]

*Definition:* Specifies the corporate sector of the counterparty.

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

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

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

#### 12.4.2.21 TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>

*Presence:* [0..1]

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

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

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

#### 12.4.2.22 IntragroupTradeIndicator <NtrgrpTradInd>

*Presence:* [0..1]

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

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

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

#### 12.4.2.23 CommercialOrTreasuryFinancingIndicator <ComrcIOrTrsrFincgInd>

*Presence:* [0..1]

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

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

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

**12.4.2.24 FinancialInstrumentIdentification <FinInstrmId>**

*Presence:* [0..1]

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

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

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

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

**Constraints**

- **DescriptionPresenceRule**

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

```

On Condition
  /Description is absent
Following Must be True
  /ISIN Must be present
Or    /OtherIdentification[*] Must be present

```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

```

On Condition
  /ISIN is absent
Following Must be True
  /OtherIdentification[*] Must be present
Or    /Description Must be present

```

- **OtherIdentificationPresenceRule**

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

```

On Condition
  /OtherIdentification[*] is absent
Following Must be True

```

/ISIN Must be present  
Or /Description Must be present

#### 12.4.2.25 ConfirmationDateAndTimestamp <ConfDtAndTmstmp>

*Presence:* [0..1]

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

*Datatype:* "ISODatetime" on page 389

#### 12.4.2.26 ClearingTimestamp <ClrTmstmp>

*Presence:* [0..1]

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

*Datatype:* "ISOTime" on page 398

#### 12.4.2.27 CommissionsAndFees <ComssnsAndFees>

*Presence:* [0..\*]

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

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

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

##### 12.4.2.27.1 Type <Tp>

*Presence:* [1..1]

*Definition:* Type of the commission or fee.

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

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

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

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

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

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

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

*Definition:* Amount or rate of the commissions and fees.

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

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

#### 12.4.2.27.2.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Specifies the actual amount.

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

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

#### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 12.4.2.27.2.2 Rate <Rate>

*Presence:* [1..1]

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

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

#### 12.4.2.27.3 Sign <Sgn>

*Presence:* [0..1]

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

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

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

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

#### 12.4.2.28 AdditionalReportingInformation <AddtIRptgInf>

*Presence:* [0..1]

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

*Datatype:* "Max210Text" on page 395

### 12.4.3 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C11 "SupplementaryDataRule"

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

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

#### Constraints

- **SupplementaryDataRule**

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

# 13 fxtr.013.001.03 ForeignExchangeTradeWithdrawalNotificationV03

## 13.1 MessageDefinition Functionality

### Scope

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

### Usage

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

### Outline

The ForeignExchangeTradeWithdrawalNotificationV03 MessageDefinition is composed of 5 MessageBuildingBlocks:

A. MessageIdentification

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

B. MatchingSystemUniqueReference

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

C. WithdrawalReason

Reason for the withdrawal notification.

D. SettlementSessionIdentifier

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

E. SupplementaryData

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

## 13.2 Structure

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

## 13.3 Constraints

### C1 SupplementaryDataRule

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

## 13.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 13.4.1 MessageIdentification <Msgld>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 396

### 13.4.2 MatchingSystemUniqueReference <MtchgSysUnqRef>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 396

### 13.4.3 WithdrawalReason <WdrwlRsn>

*Presence:* [0..1]

*Definition:* Reason for the withdrawal notification.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>WithdrawalReasonCode</b> <WdrwlRsnCd>	[1..1]	CodeSet		80
	<b>WithdrawalReasonSubCode</b> <WdrwlRsnSubCd>	[0..1]	Text		80

### 13.4.3.1 WithdrawalReasonCode <WdrwlRsnCd>

*Presence:* [1..1]

*Definition:* Withdrawal reason expressed as a code.

*Datatype:* "WithdrawalReason1Code" on page 388

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

### 13.4.3.2 WithdrawalReasonSubCode <WdrwlRsnSubCd>

*Presence:* [0..1]

*Definition:* Further withdrawal reason information expressed as a code.

*Datatype:* "Max4Text" on page 396

## 13.4.4 SettlementSessionIdentifier <SttlmSsnldr>

*Presence:* [0..1]

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

*Datatype:* "Exact4AlphaNumericText" on page 393

## 13.4.5 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C1 "SupplementaryDataRule"

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

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

### **Constraints**

- **SupplementaryDataRule**

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

# 14 fxtr.014.001.06 ForeignExchangeTradeInstructionV06

## 14.1 MessageDefinition Functionality

### Scope

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

### Usage

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

### Outline

The ForeignExchangeTradeInstructionV06 MessageDefinition is composed of 12 MessageBuildingBlocks:

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

J. RegulatoryReporting

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

K. PostTradeEvent

Information relating to post-trade lifecycle events.

L. SupplementaryData

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

## 14.2 Structure

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

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

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

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

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

## 14.3 Constraints

### C1 ActiveCurrency

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

the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

**C2 ActiveOrHistoricCurrency**

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

**C3 AnyBIC**

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

**C4 Country**

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

**C5 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C6 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C7 DescriptionPresenceRule**

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

**C8 DescriptionUsageRule**

Description must be used alone as the last resort.

**C9 IdentifierOrDescriptionRule**

Identifier must be present or Description must be present.

**C10 ISINGuideline**

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

**C11 ISINPresenceRule**

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

**C12 OtherIdentificationPresenceRule**

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

**C13 PartyNameOrLEIRule**

PartyName must be present or LegalEntityIdentifier must be present.

**C14 SupplementaryDataRule**

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

**C15 TimeCountryLocationRule**

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

## 14.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 14.4.1 TradeInformation <TradInf>

*Presence:* [1..1]

*Definition:* General information related to the trade.

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

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

#### 14.4.1.1 TradeDate <TradDt>

*Presence:* [1..1]

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

*Datatype:* "ISODate" on page 389

#### 14.4.1.2 OriginatorReference <OrgtrRef>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 396

#### 14.4.1.3 CommonReference <CmonRef>

*Presence:* [0..1]

*Definition:* Reference common to both parties of the trade.

*Datatype:* "Max35Text" on page 396

#### **14.4.1.4 OperationType <OprTp>**

*Presence:* [0..1]

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

*Datatype:* "Max4Text" on page 396

#### **14.4.1.5 OperationScope <OprScp>**

*Presence:* [0..1]

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

*Datatype:* "Max4Text" on page 396

#### **14.4.1.6 ProductType <PdctTp>**

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 396

#### **14.4.1.7 SettlementSessionIdentifier <SttlmSsnldr>**

*Presence:* [0..1]

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

*Datatype:* "Exact4AlphaNumericText" on page 393

#### **14.4.1.8 PaymentVersusPaymentIndicator <PmtVrssPmtInd>**

*Presence:* [0..1]

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

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

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

### **14.4.2 TradingSideIdentification <TradgSdld>**

*Presence:* [1..1]

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

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

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

#### 14.4.2.1 SubmittingParty <SubmitgPty>

*Presence:* [1..1]

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

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

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

#### 14.4.2.2 TradeParty <TradPty>

*Presence:* [0..1]

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

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

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

#### 14.4.2.3 FundIdentification <Fndld>

*Presence:* [0..\*]

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

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

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

#### 14.4.2.3.1 FundIdentification <FndId>

*Presence:* [1..1]

*Definition:* Identification of the investment fund.

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

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

#### 14.4.2.3.2 AccountIdentificationWithCustodian <AcctIdWthCtdn>

*Presence:* [0..1]

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

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

#### 14.4.2.3.3 CustodianIdentification <CtdnId>

*Presence:* [0..1]

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

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

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

### 14.4.3 CounterpartySideIdentification <CtrPtySdId>

*Presence:* [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SubmittingParty</b> <SubmitgPty>	[1..1]	±		94
	<b>TradeParty</b> <TradPty>	[0..1]	±		94
	<b>FundIdentification</b> <Fndld>	[0..*]			94
	<b>FundIdentification</b> <Fndld>	[1..1]	±		95
	<b>AccountIdentificationWithCustodian</b> <AcctldWthCtdn>	[0..1]	Text		95
	<b>CustodianIdentification</b> <Ctdnld>	[0..1]	±		95

#### 14.4.3.1 SubmittingParty <SubmitgPty>

*Presence:* [1..1]

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

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

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

#### 14.4.3.2 TradeParty <TradPty>

*Presence:* [0..1]

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

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

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

#### 14.4.3.3 FundIdentification <Fndld>

*Presence:* [0..\*]

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

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

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

#### 14.4.3.3.1 FundIdentification <FndId>

*Presence:* [1..1]

*Definition:* Identification of the investment fund.

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

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

#### 14.4.3.3.2 AccountIdentificationWithCustodian <AcctIdWthCtdn>

*Presence:* [0..1]

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

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

#### 14.4.3.3.3 CustodianIdentification <CtdnId>

*Presence:* [0..1]

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

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

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

### 14.4.4 TradeAmounts <TradAmts>

*Presence:* [1..1]

*Definition:* Amounts of the trade.

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

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

#### 14.4.4.1 TradingSideBuyAmount <TradgSdBuyAmt>

*Presence:* [1..1]

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

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

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

##### 14.4.4.1.1 Amount <Amt>

*Presence:* [1..1]

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

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

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 378

**Constraints**

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**14.4.4.1.2 DigitalTokenAmount <DgtITknAmt>**

*Presence:* [1..1]

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

*Impacted by:* C9 "IdentifierOrDescriptionRule"

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

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

**Constraints**

- **IdentifierOrDescriptionRule**

Identifier must be present or Description must be present.

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

**14.4.4.1.2.1 Identifier <Idr>**

*Presence:* [0..1]

*Definition:* Specifies the digital token identifier (DTI).

*Datatype:* "DTI2024Identifier" on page 390

**14.4.4.1.2.2 Unit <Unit>**

*Presence:* [1..1]

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

*Datatype:* "Max30DecimalNumber" on page 392

**14.4.4.1.2.3 Description <Desc>**

*Presence:* [0..1]

*Definition:* Provides a description of the digital token identifier.

*Datatype:* "Max30Text" on page 395

#### 14.4.4.2 TradingSideSellAmount <TradgSdSellAmt>

*Presence:* [1..1]

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

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

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

##### 14.4.4.2.1 Amount <Amt>

*Presence:* [1..1]

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

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

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 378

##### Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

##### 14.4.4.2.2 DigitalTokenAmount <DgtITknAmt>

*Presence:* [1..1]

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

*Impacted by:* C9 "IdentifierOrDescriptionRule"

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

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

#### Constraints

- **IdentifierOrDescriptionRule**

Identifier must be present or Description must be present.

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

#### 14.4.4.2.2.1 Identifier <Idr>

*Presence:* [0..1]

*Definition:* Specifies the digital token identifier (DTI).

*Datatype:* "DTI2024Identifier" on page 390

#### 14.4.4.2.2.2 Unit <Unit>

*Presence:* [1..1]

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

*Datatype:* "Max30DecimalNumber" on page 392

#### 14.4.4.2.2.3 Description <Desc>

*Presence:* [0..1]

*Definition:* Provides a description of the digital token identifier.

*Datatype:* "Max30Text" on page 395

#### 14.4.4.3 SettlementDate <StlmDt>

*Presence:* [1..1]

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

*Datatype:* "ISODate" on page 389

### 14.4.5 AgreedRate <AgrdRate>

*Presence:* [1..1]

*Definition:* Exchange rate as agreed by the traders.

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

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

#### 14.4.5.1 ExchangeRate <XchgRate>

*Presence:* [1..1]

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

*Datatype:* "BaseOneRate" on page 392

#### 14.4.5.2 UnitCurrency <UnitCcy>

*Presence:* [0..1]

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

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 379

##### Constraints

- **ActiveCurrency**

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

#### 14.4.5.3 QuotedCurrency <QtdCcy>

*Presence:* [0..1]

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

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 379

##### Constraints

- **ActiveCurrency**

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

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

## 14.4.6 NonDeliverableForwardConditions <NDFConds>

*Presence:* [0..1]

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

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

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

### 14.4.6.1 OpeningIndicator <OpngInd>

*Presence:* [1..1]

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

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

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

### 14.4.6.2 OpeningFixingConditions <OpngFgxConds>

*Presence:* [1..1]

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

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

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

#### 14.4.6.2.1 OpeningConditions <OpngConds>

*Presence:* [1..1]

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

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

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

##### 14.4.6.2.1.1 SettlementCurrency <SttlmCcy>

*Presence:* [1..1]

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

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 379

#### Constraints

- **ActiveCurrency**

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

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

#### 14.4.6.2.1.2 ValuationDate <ValtnDt>

*Presence:* [1..1]

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

*Datatype:* "ISODate" on page 389

#### 14.4.6.2.1.3 SettlementRateSource <SttlmRateSrc>

*Presence:* [1..2]

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

*Impacted by:* C15 "TimeCountryLocationRule"

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

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

#### Constraints

- **TimeCountryLocationRule**

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

#### 14.4.6.2.1.3.1 RateSource <RateSrc>

*Presence:* [1..1]

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

*Datatype:* "RateSourceText" on page 397

#### 14.4.6.2.1.3.2 Time <Tm>

*Presence:* [0..1]

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

*Datatype:* "Exact4NumericText" on page 393

#### 14.4.6.2.1.3.3 CountryCode <CtryCd>

*Presence:* [0..1]

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

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 381

**Constraints**• **Country**

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

**14.4.6.2.1.3.4 LocationCode <LctnCd>**

*Presence:* [0..1]

*Definition:* The location expressed as a 2 character code.

*Datatype:* "Exact2AlphaNumericText" on page 393

**14.4.6.2.2 OpeningConfirmationReference <OpngConfRef>**

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 396

**14.4.7 TradingSideSettlementInstructions  
<TradgSdSttlmInstrs>**

*Presence:* [0..1]

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

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

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

**14.4.7.1 DeliveryAgent <DlvryAgt>**

*Presence:* [0..1]

*Definition:* Financial institution from which cash will be transferred.

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

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

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

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

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

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

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

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

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

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

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

#### 14.4.8.1 DeliveryAgent <DlvryAgt>

*Presence:* [0..1]

*Definition:* Financial institution from which cash will be transferred.

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

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

#### 14.4.8.2 Intermediary <Intrmy>

*Presence:* [0..1]

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

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

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

#### 14.4.8.3 ReceivingAgent <RcvgAgt>

*Presence:* [1..1]

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

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

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

#### 14.4.8.4 BeneficiaryInstitution <BnfcryInstn>

*Presence:* [0..1]

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

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

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

#### 14.4.9 OptionalGeneralInformation <OptnlGnlInf>

*Presence:* [0..1]

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

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

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

#### 14.4.9.1 BlockIndicator <BlckInd>

*Presence:* [0..1]

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

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

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

#### 14.4.9.2 RelatedTradeReference <RltdTradRef>

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 396

### 14.4.9.3 DealingMethod <DealgMtd>

*Presence:* [0..1]

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

*Datatype:* "Trading1MethodCode" on page 388

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

### 14.4.9.4 BrokerIdentification <BrkrId>

*Presence:* [0..1]

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

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

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

### 14.4.9.5 CounterpartyReference <CtrPtyRef>

*Presence:* [0..1]

*Definition:* Counterparty's reference for the trade.

*Datatype:* "Max35Text" on page 396

### 14.4.9.6 BrokersCommission <BrkrsComssn>

*Presence:* [0..1]

*Definition:* Brokerage fee for a broker confirmation.

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

*Datatype:* "ActiveCurrencyAndAmount" on page 377

#### Constraints

- **ActiveCurrency**

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

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 14.4.9.7 SenderToReceiverInformation <SndrToRcvrInf>

*Presence:* [0..1]

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

*Datatype:* "Max210Text" on page 395

#### 14.4.9.8 DealingBranchTradingSide <DealgBrnchTradgSd>

*Presence:* [0..1]

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

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

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

#### 14.4.9.9 DealingBranchCounterpartySide <DealgBrnchCtrPtySd>

*Presence:* [0..1]

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

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

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

#### 14.4.9.10 ContactInformation <CtctInf>

*Presence:* [0..1]

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

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

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

#### 14.4.9.11 AgreementDetails <AgrmtDtls>

*Presence:* [0..1]

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

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

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

##### 14.4.9.11.1 AgreementCode <AgrmtCd>

*Presence:* [1..1]

*Definition:* Specifies the type of agreement.

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

##### 14.4.9.11.2 Date <Dt>

*Presence:* [0..1]

*Definition:* Specifies the date of the agreement.

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

##### 14.4.9.11.3 Version <Vrsn>

*Presence:* [0..1]

*Definition:* Specifies the version of the agreement.

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

#### 14.4.9.12 DefinitionsYear <DefsYr>

*Presence:* [0..1]

*Definition:* Specifies the year of definitions of the agreement.

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

**14.4.9.13 BrokersReference <BrkrsRef>**

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 396

**14.4.9.14 PaymentClearingCentre <PmtClrCentr>**

*Presence:* [0..1]

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

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

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 381

**Constraints**

- **Country**

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

**14.4.9.15 CalculationAgent <ClctnAgt>**

*Presence:* [0..1]

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

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

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

**14.4.9.15.1 Code <Cd>**

*Presence:* [1..1]

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

*Datatype:* "ExternalCalculationAgent1Code" on page 382

**14.4.9.15.2 Proprietary <Prtry>**

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 396

## 14.4.10 RegulatoryReporting <RgltryRptg>

*Presence:* [0..1]

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

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

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

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

#### 14.4.10.1 TradingSideTransactionReporting <TradgSdTxRptg>

*Presence:* [0..\*]

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

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

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

#### 14.4.10.1.1 ReportingJurisdiction <RptgJursdctn>

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 396

#### 14.4.10.1.2 ReportingParty <RptgPty>

*Presence:* [0..1]

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

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

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

#### 14.4.10.1.3 TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>

*Presence:* [0..\*]

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

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

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

**14.4.10.1.3.1 UniqueTransactionIdentifier <UnqTxldr>**

*Presence:* [1..1]

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

*Datatype:* "UTIdentifier" on page 391

**14.4.10.1.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxldr>**

*Presence:* [0..\*]

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

*Datatype:* "UTIdentifier" on page 391

**14.4.10.2 CounterpartySideTransactionReporting <CtrPtySdTxRptg>**

*Presence:* [0..\*]

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

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

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

**14.4.10.2.1 ReportingJurisdiction <RptgJursdctn>**

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 396

**14.4.10.2.2 ReportingParty <RptgPty>**

*Presence:* [0..1]

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

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

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

#### 14.4.10.2.3 CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>

*Presence:* [0..\*]

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

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

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

##### 14.4.10.2.3.1 UniqueTransactionIdentifier <UnqTxldr>

*Presence:* [1..1]

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

*Datatype:* "[UTIdentifier](#)" on page 391

##### 14.4.10.2.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxldr>

*Presence:* [0..\*]

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

*Datatype:* "[UTIdentifier](#)" on page 391

#### 14.4.10.3 CentralCounterpartyClearingHouse <CtrIctrPtyClrHs>

*Presence:* [0..1]

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

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

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

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

#### 14.4.10.4 ClearingBroker <ClrBrkr>

*Presence:* [0..1]

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

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

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

#### 14.4.10.5 ClearingExceptionParty <ClrXcptnPty>

*Presence:* [0..1]

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

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

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

#### 14.4.10.6 ClearingBrokerIdentification <ClrBrkrId>

*Presence:* [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SidIndicator &lt;SdInd&gt;</b>	[1..1]	CodeSet		120
	<b>ClearingBrokerIdentification &lt;ClrBrkrlid&gt;</b>	[1..1]	Text		120

#### 14.4.10.6.1 SidIndicator <SdInd>

*Presence:* [1..1]

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

*Datatype:* "SidIndicator1Code" on page 386

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

#### 14.4.10.6.2 ClearingBrokerIdentification <ClrBrkrlid>

*Presence:* [1..1]

*Definition:* Specifies the identification assigned to the clearing broker.

*Datatype:* "Max35Text" on page 396

#### 14.4.10.7 ClearingThresholdIndicator <ClrThrshldInd>

*Presence:* [0..1]

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

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

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

#### 14.4.10.8 ClearedProductIdentification <ClrdPdctld>

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 396

#### 14.4.10.9 ProductIdentifier <Pdctldr>

*Presence:* [0..1]

*Definition:* Specifies the underlying product or unique product identifier.

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

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

#### 14.4.10.9.1 UnderlyingProductIdentifier <UndrlygPdctldr>

*Presence:* [1..1]

*Definition:* Specifies the underlying product type.

*Datatype:* "UnderlyingProductIdentifier1Code" on page 388

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

#### 14.4.10.9.2 UniqueProductIdentifier <UnqPdctldr>

*Presence:* [1..1]

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

*Datatype:* "Max12Text" on page 394

#### 14.4.10.10 AllocationIndicator <AllcnInd>

*Presence:* [0..1]

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

*Datatype:* "AllocationIndicator1Code" on page 380

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

#### 14.4.10.11 CollateralisationIndicator <CollstnInd>

*Presence:* [0..1]

*Definition:* Specifies whether the transaction is collateralised.

*Datatype:* "CollateralisationIndicator1Code" on page 380

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

#### 14.4.10.12 ExecutionVenue <ExctnVn>

*Presence:* [0..1]

*Definition:* Specifies the trading venue of the transaction.

*Datatype:* "Max35Text" on page 396

#### 14.4.10.13 ExecutionTimestamp <ExctnTmstmp>

*Presence:* [0..1]

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

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

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

#### 14.4.10.14 NonStandardFlag <NonStdFlg>

*Presence:* [0..1]

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

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

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

#### 14.4.10.15 LinkSwapIdentification <LkSwpld>

*Presence:* [0..1]

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

*Datatype:* "Exact42Text" on page 393

#### 14.4.10.16 FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>

*Presence:* [0..1]

*Definition:* Specifies the financial nature of the reporting counterparty.

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

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

#### 14.4.10.17 CollateralPortfolioIndicator <CollPrftlInd>

*Presence:* [0..1]

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

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

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

#### 14.4.10.18 CollateralPortfolioCode <CollPrftlCd>

*Presence:* [0..1]

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

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

#### 14.4.10.19 PortfolioCompressionIndicator <PrftlCmprssnInd>

*Presence:* [0..1]

*Definition:* Indicates if the trade results from portfolio compression.

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

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

#### 14.4.10.20 CorporateSectorIndicator <CorpSctrInd>

*Presence:* [0..1]

*Definition:* Specifies the corporate sector of the counterparty.

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

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

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

#### 14.4.10.21 TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>

*Presence:* [0..1]

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

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

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

#### 14.4.10.22 IntragroupTradeIndicator <NtrgrpTradInd>

*Presence:* [0..1]

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

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

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

#### 14.4.10.23 CommercialOrTreasuryFinancingIndicator <ComrcIOrTrsrFincgInd>

*Presence:* [0..1]

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

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

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

**14.4.10.24 FinancialInstrumentIdentification <FinInstrmId>**

*Presence:* [0..1]

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

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

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

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

**Constraints**

- **DescriptionPresenceRule**

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

```

On Condition
  /Description is absent
Following Must be True
  /ISIN Must be present
Or    /OtherIdentification[*] Must be present

```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

```

On Condition
  /ISIN is absent
Following Must be True
  /OtherIdentification[*] Must be present
Or    /Description Must be present

```

- **OtherIdentificationPresenceRule**

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

```

On Condition
  /OtherIdentification[*] is absent
Following Must be True

```

/ISIN Must be present  
Or /Description Must be present

#### 14.4.10.25 ConfirmationDateAndTimestamp <ConfDtAndTmstmp>

*Presence:* [0..1]

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

*Datatype:* "ISODateTime" on page 389

#### 14.4.10.26 ClearingTimestamp <ClrTmstmp>

*Presence:* [0..1]

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

*Datatype:* "ISOTime" on page 398

#### 14.4.10.27 CommissionsAndFees <ComssnsAndFees>

*Presence:* [0..\*]

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

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

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

##### 14.4.10.27.1 Type <Tp>

*Presence:* [1..1]

*Definition:* Type of the commission or fee.

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

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

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

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

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

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

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

*Definition:* Amount or rate of the commissions and fees.

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

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

#### 14.4.10.27.2.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Specifies the actual amount.

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

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

##### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 14.4.10.27.2.2 Rate <Rate>

*Presence:* [1..1]

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

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

#### 14.4.10.27.3 Sign <Sgn>

*Presence:* [0..1]

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

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

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

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

#### 14.4.10.28 AdditionalReportingInformation <AddtlRptgInf>

*Presence:* [0..1]

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

*Datatype:* ["Max210Text" on page 395](#)

## 14.4.11 PostTradeEvent <PstTradEvt>

*Presence:* [0..1]

*Definition:* Information relating to post-trade lifecycle events.

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

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

### 14.4.11.1 Type <Tp>

*Presence:* [1..1]

*Definition:* Specifies the type of post trade event.

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

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

#### 14.4.11.1.1 Code <Cd>

*Presence:* [1..1]

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

*Datatype:* ["ExternalPostTradeEventType1Code" on page 383](#)

#### 14.4.11.1.2 Proprietary <Prtry>

*Presence:* [1..1]

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

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

**14.4.11.2 OriginalReference <OrgnlRef>**

*Presence:* [1..1]

*Definition:* Provides the original trade reference.

*Datatype:* "Max35Text" on page 396

**14.4.11.3 UnderlyingLiabilityReference <UndrlygLblyRef>**

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 396

**14.4.11.4 ProfitOrLossSettlementDate <PrftOrLossSttlmDt>**

*Presence:* [0..1]

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

*Datatype:* "ISODate" on page 389

**14.4.11.5 ProfitOrLoss <PrftOrLoss>**

*Presence:* [0..1]

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

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

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

**14.4.11.5.1 Amount <Amt>**

*Presence:* [1..1]

*Definition:* Amount of profit or loss.

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

*Datatype:* "ActiveCurrencyAndAmount" on page 377

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**14.4.11.5.2 Sign <Sgn>**

*Presence:* [0..1]

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

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

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

**14.4.11.6 OutstandingSettlementAmount <OutsdngSttlmAmt>**

*Presence:* [0..1]

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

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

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

**Constraints**

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**14.4.12 SupplementaryData <SplmtryData>**

*Presence:* [0..\*]

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

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

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 360 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		360
	Envelope <Envlp>	[1..1]	(External Schema)		360

**Constraints**

- **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 15 fxtr.015.001.06 ForeignExchangeTradeInstructionAmendmentV06

## 15.1 MessageDefinition Functionality

### Scope

The ForeignExchangeTradeInstructionAmendment message is sent by a participant to a central settlement system to notify the amendment of the foreign exchange trade previously confirmed by the sender.

### Usage

The ForeignExchangeTradeInstructionAmendment message is sent from a participant to a central settlement system to advise of the update of a previously sent notification. The "Related Reference" must be used to link it to the previous notification.

### Outline

The ForeignExchangeTradeInstructionAmendmentV06 MessageDefinition is composed of 12 MessageBuildingBlocks:

- A. TradeInformation  
General information related to the trade.
- B. TradingSideIdentification  
Party(ies) on the trading side of the trade.
- C. CounterpartySideIdentification  
Party(ies) on the counterparty side of the trade.
- D. TradeAmounts  
Amounts of the trade.
- E. AgreedRate  
Exchange rate as agreed by the traders.
- F. NonDeliverableForwardConditions  
Specifies the conditions for a non deliverable opening or fixing confirmation.
- G. TradingSideSettlementInstructions  
Settlement instructions for the amounts received by the trading side.
- H. CounterpartySideSettlementInstructions  
Settlement instructions for the amounts received by the counterparty.
- I. OptionalGeneralInformation

Specifies whether the trade is a block or an individual trade. It also contains supplementary information such as free format information, broker's identification, dealing branches and references.

J. RegulatoryReporting

Information that is to be provided to trade repositories in the context of the regulatory standards around over-the-counter (OTC) derivatives, central counterparties and trade repositories.

K. PostTradeEvent

Information relating to post-trade lifecycle events.

L. SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

## 15.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FXTradInstrAmdmnt>	[1..1]			
	<b>TradeInformation</b> <TradInf>	[1..1]			142
	<b>TradeDate</b> <TradDt>	[1..1]	Date		142
	<b>OriginatorReference</b> <OrgtrRef>	[1..1]	Text		143
	<b>MatchingSystemReference</b> <MtchgSysRef>	[1..1]			143
{Or	<b>MatchingSystemUniqueReference</b> <MtchgSysUnqRef>	[1..1]	Text		143
Or}	<b>RelatedReference</b> <RltdRef>	[1..1]	Text		143
	<b>CommonReference</b> <CmonRef>	[0..1]	Text		143
	<b>AmendOrCancelReason</b> <AmdOrCclRsn>	[0..1]	Text		143
	<b>OperationType</b> <OprTp>	[0..1]	Text		143
	<b>OperationScope</b> <OprScp>	[0..1]	Text		144
	<b>ProductType</b> <PdctTp>	[0..1]	Text		144
	<b>SettlementSessionIdentifier</b> <StlmSsnldr>	[0..1]	Text		144
	<b>PaymentVersusPaymentIndicator</b> <PmtVrssPmtInd>	[0..1]	Indicator		144
	<b>TradingSideIdentification</b> <TradgSdld>	[1..1]			144
	<b>SubmittingParty</b> <SubmitgPty>	[1..1]	±		145
	<b>TradeParty</b> <TradPty>	[0..1]	±		145
	<b>FundIdentification</b> <Fndld>	[0..*]			145
	<b>FundIdentification</b> <Fndld>	[1..1]	±		146
	<b>AccountIdentificationWithCustodian</b> <AcctldWthCtdn>	[0..1]	Text		146
	<b>CustodianIdentification</b> <Ctdnld>	[0..1]	±		146
	<b>CounterpartySideIdentification</b> <CtrPtySdld>	[1..1]			146
	<b>SubmittingParty</b> <SubmitgPty>	[1..1]	±		147
	<b>TradeParty</b> <TradPty>	[0..1]	±		147
	<b>FundIdentification</b> <Fndld>	[0..*]			147
	<b>FundIdentification</b> <Fndld>	[1..1]	±		148
	<b>AccountIdentificationWithCustodian</b> <AcctldWthCtdn>	[0..1]	Text		148
	<b>CustodianIdentification</b> <Ctdnld>	[0..1]	±		148
	<b>TradeAmounts</b> <TradAmts>	[1..1]			148
	<b>TradingSideBuyAmount</b> <TradgSdBuyAmt>	[1..1]			149

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Amount</b> <Amt>	[1..1]	Amount	C2, C5	149
Or}	<b>DigitalTokenAmount</b> <DgtlTknAmt>	[1..1]		C9	150
	<b>Identifier</b> <Idr>	[0..1]	IdentifierSet		150
	<b>Unit</b> <Unit>	[1..1]	Quantity		150
	<b>Description</b> <Desc>	[0..1]	Text		150
	<b>TradingSideSellAmount</b> <TradgSdSellAmt>	[1..1]			151
{Or	<b>Amount</b> <Amt>	[1..1]	Amount	C2, C5	151
Or}	<b>DigitalTokenAmount</b> <DgtlTknAmt>	[1..1]		C9	151
	<b>Identifier</b> <Idr>	[0..1]	IdentifierSet		152
	<b>Unit</b> <Unit>	[1..1]	Quantity		152
	<b>Description</b> <Desc>	[0..1]	Text		152
	<b>SettlementDate</b> <SttlmDt>	[1..1]	Date		152
	<b>AgreedRate</b> <AgrdRate>	[1..1]			152
	<b>ExchangeRate</b> <XchgRate>	[1..1]	Rate		153
	<b>UnitCurrency</b> <UnitCcy>	[0..1]	CodeSet	C1	153
	<b>QuotedCurrency</b> <QtdCcy>	[0..1]	CodeSet	C1	153
	<b>NonDeliverableForwardConditions</b> <NDFConds>	[0..1]			154
	<b>OpeningIndicator</b> <OpngInd>	[1..1]	Indicator		154
	<b>OpeningFixingConditions</b> <OpngFvgConds>	[1..1]			154
{Or	<b>OpeningConditions</b> <OpngConds>	[1..1]			155
	<b>SettlementCurrency</b> <SttlmCcy>	[1..1]	CodeSet	C1	155
	<b>ValuationDate</b> <ValtnDt>	[1..1]	Date		156
	<b>SettlementRateSource</b> <SttlmRateSrc>	[1..2]		C15	156
	<b>RateSource</b> <RateSrc>	[1..1]	Text		156
	<b>Time</b> <Tm>	[0..1]	Text		156
	<b>CountryCode</b> <CtryCd>	[0..1]	CodeSet	C4	156
	<b>LocationCode</b> <LctnCd>	[0..1]	Text		157
Or}	<b>OpeningConfirmationReference</b> <OpngConfRef>	[1..1]	Text		157
	<b>TradingSideSettlementInstructions</b> <TradgSdSttlmInstrs>	[0..1]			157
	<b>DeliveryAgent</b> <DlvryAgt>	[0..1]	±		157
	<b>Intermediary</b> <Intrmy>	[0..1]	±		158

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReceivingAgent</b> <RcvgAgt>	[1..1]	±		158
	<b>BeneficiaryInstitution</b> <BnfcryInstn>	[0..1]	±		158
	<b>CounterpartySideSettlementInstructions</b> <CtrPtySdSttlmInstrs>	[0..1]			158
	<b>DeliveryAgent</b> <DlvryAgt>	[0..1]	±		159
	<b>Intermediary</b> <Intrmy>	[0..1]	±		159
	<b>ReceivingAgent</b> <RcvgAgt>	[1..1]	±		159
	<b>BeneficiaryInstitution</b> <BnfcryInstn>	[0..1]	±		160
	<b>OptionalGeneralInformation</b> <OptnlGnlInf>	[0..1]			160
	<b>BlockIndicator</b> <BlckInd>	[0..1]	Indicator		161
	<b>RelatedTradeReference</b> <RltdTradRef>	[0..1]	Text		161
	<b>DealingMethod</b> <DealgMtd>	[0..1]	CodeSet		162
	<b>BrokerIdentification</b> <Brkrld>	[0..1]	±		162
	<b>CounterpartyReference</b> <CtrPtyRef>	[0..1]	Text		162
	<b>BrokersCommission</b> <BrkrsComssn>	[0..1]	Amount	C1, C6	162
	<b>SenderToReceiverInformation</b> <SndrToRcvrInf>	[0..1]	Text		163
	<b>DealingBranchTradingSide</b> <DealgBrnchTradgSd>	[0..1]	±		163
	<b>DealingBranchCounterpartySide</b> <DealgBrnchCtrPtySd>	[0..1]	±		163
	<b>ContactInformation</b> <CtctInf>	[0..1]	±		163
	<b>AgreementDetails</b> <AgrmtDtls>	[0..1]			164
	<b>AgreementCode</b> <AgrmtCd>	[1..1]	Text		164
	<b>Date</b> <Dt>	[0..1]	Date		164
	<b>Version</b> <Vrsn>	[0..1]	Text		164
	<b>DefinitionsYear</b> <DefysYr>	[0..1]	Year		164
	<b>BrokersReference</b> <BrkrsRef>	[0..1]	Text		165
	<b>PaymentClearingCentre</b> <PmtClrCentr>	[0..1]	CodeSet	C4	165
	<b>CalculationAgent</b> <ClctnAgt>	[0..1]			165
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		165
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		165
	<b>RegulatoryReporting</b> <RgltryRptg>	[0..1]			166
	<b>TradingSideTransactionReporting</b> <TradgSdTxRptg>	[0..*]			168
	<b>ReportingJurisdiction</b> <RptgJursdctn>	[0..1]	Text		169

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReportingParty</b> <RptgPty>	[0..1]	±		169
	<b>TradingSideUniqueTransactionIdentifier</b> <TradgSdUnqTxldr>	[0..*]			169
	<b>UniqueTransactionIdentifier</b> <UnqTxldr>	[1..1]	IdentifierSet		170
	<b>PriorUniqueTransactionIdentifier</b> <PrrUnqTxldr>	[0..*]	IdentifierSet		170
	<b>CounterpartySideTransactionReporting</b> <CtrPtySdTxRptg>	[0..*]			170
	<b>ReportingJurisdiction</b> <RptgJursdctn>	[0..1]	Text		170
	<b>ReportingParty</b> <RptgPty>	[0..1]	±		170
	<b>CounterpartySideUniqueTransactionIdentifier</b> <CtrPtySdUnqTxldr>	[0..*]			171
	<b>UniqueTransactionIdentifier</b> <UnqTxldr>	[1..1]	IdentifierSet		171
	<b>PriorUniqueTransactionIdentifier</b> <PrrUnqTxldr>	[0..*]	IdentifierSet		171
	<b>CentralCounterpartyClearingHouse</b> <CntrlCtrPtyClrHs>	[0..1]	±		171
	<b>ClearingBroker</b> <ClrBrkr>	[0..1]	±		172
	<b>ClearingExceptionParty</b> <ClrXcptnPty>	[0..1]	±		172
	<b>ClearingBrokerIdentification</b> <ClrBrkrld>	[0..1]			172
	<b>SideIndicator</b> <SdInd>	[1..1]	CodeSet		173
	<b>ClearingBrokerIdentification</b> <ClrBrkrld>	[1..1]	Text		173
	<b>ClearingThresholdIndicator</b> <ClrThrshldInd>	[0..1]	Indicator		173
	<b>ClearedProductIdentification</b> <ClrdPdctld>	[0..1]	Text		173
	<b>ProductIdentifier</b> <Pdctldr>	[0..1]			173
{Or	<b>UnderlyingProductIdentifier</b> <UndrlygPdctldr>	[1..1]	CodeSet		174
Or}	<b>UniqueProductIdentifier</b> <UnqPdctldr>	[1..1]	Text		174
	<b>AllocationIndicator</b> <AllcnInd>	[0..1]	CodeSet		174
	<b>CollateralisationIndicator</b> <CollstnInd>	[0..1]	CodeSet		174
	<b>ExecutionVenue</b> <ExctnVn>	[0..1]	Text		175
	<b>ExecutionTimestamp</b> <ExctnTmstmp>	[0..1]	±		175
	<b>NonStandardFlag</b> <NonStdFlg>	[0..1]	Indicator		175
	<b>LinkSwapIdentification</b> <LkSwpld>	[0..1]	Text		175
	<b>FinancialNatureOfTheCounterpartyIndicator</b> <FinNtrOfTheCtrPtyInd>	[0..1]	Indicator		175
	<b>CollateralPortfolioIndicator</b> <CollPrftlInd>	[0..1]	Indicator		176
	<b>CollateralPortfolioCode</b> <CollPrftlCd>	[0..1]	Text		176

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PortfolioCompressionIndicator</b> <PrftlCmprssnInd>	[0..1]	Indicator		176
	<b>CorporateSectorIndicator</b> <CorpSctrInd>	[0..1]	CodeSet		176
	<b>TradeWithNonEEACounterpartyIndicator</b> <TradWthNonEEACtrPtyInd>	[0..1]	Indicator		177
	<b>IntragroupTradeIndicator</b> <NtrgrpTradInd>	[0..1]	Indicator		177
	<b>CommercialOrTreasuryFinancingIndicator</b> <ComrcIOrTrsrFincglInd>	[0..1]	Indicator		177
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[0..1]	±	C7, C8, C10, C11, C12	178
	<b>ConfirmationDateAndTimestamp</b> <ConfDtAndTmstmp>	[0..1]	DateTime		179
	<b>ClearingTimestamp</b> <ClrTmstmp>	[0..1]	Time		179
	<b>CommissionsAndFees</b> <ComssnsAndFees>	[0..*]			179
	<b>Type</b> <Tp>	[1..1]			179
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		180
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		182
	<b>AmountOrRate</b> <AmtOrRate>	[1..1]			182
{Or	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C6	183
Or}	<b>Rate</b> <Rate>	[1..1]	Rate		183
	<b>Sign</b> <Sgn>	[0..1]	Indicator		183
	<b>AdditionalReportingInformation</b> <AddtlRptgInf>	[0..1]	Text		183
	<b>PostTradeEvent</b> <PstTradEvt>	[0..1]			184
	<b>Type</b> <Tp>	[1..1]			184
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		184
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		184
	<b>OriginalReference</b> <OrgnlRef>	[1..1]	Text		185
	<b>UnderlyingLiabilityReference</b> <UndrlygLblyRef>	[0..1]	Text		185
	<b>ProfitOrLossSettlementDate</b> <PrftOrLossSttlmDt>	[0..1]	Date		185
	<b>ProfitOrLoss</b> <PrftOrLoss>	[0..1]			185
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C6	185
	<b>Sign</b> <Sgn>	[0..1]	Indicator		186
	<b>OutstandingSettlementAmount</b> <OutsdngSttlmAmt>	[0..1]	Amount	C2, C5	186
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C14	186

## 15.3 Constraints

### C1 **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

### C2 **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

### C3 **AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

### C4 **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

### C5 **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

### C6 **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

### C7 **DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

### C8 **DescriptionUsageRule**

Description must be used alone as the last resort.

### C9 **IdentifierOrDescriptionRule**

Identifier must be present or Description must be present.

### C10 **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

### C11 **ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

### C12 **OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

**C13 PartyNameOrLEIRule**

PartyName must be present or LegalEntityIdentifier must be present.

**C14 SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

**C15 TimeCountryLocationRule**

Time, Country and Location must be present together or not present at all.

## 15.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 15.4.1 TradeInformation <TradInf>

*Presence:* [1..1]

*Definition:* General information related to the trade.

**TradeInformation <TradInf>** contains the following **TradeAgreement15** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TradeDate</b> <TradDt>	[1..1]	Date		142
	<b>OriginatorReference</b> <OrgtrRef>	[1..1]	Text		143
	<b>MatchingSystemReference</b> <MtchgSysRef>	[1..1]			143
{Or	<b>MatchingSystemUniqueReference</b> <MtchgSysUnqRef>	[1..1]	Text		143
Or}	<b>RelatedReference</b> <RltdRef>	[1..1]	Text		143
	<b>CommonReference</b> <CmonRef>	[0..1]	Text		143
	<b>AmendOrCancelReason</b> <AmdOrCclRsn>	[0..1]	Text		143
	<b>OperationType</b> <OprTp>	[0..1]	Text		143
	<b>OperationScope</b> <OprScp>	[0..1]	Text		144
	<b>ProductType</b> <PdctTp>	[0..1]	Text		144
	<b>SettlementSessionIdentifier</b> <SttlmSsnldr>	[0..1]	Text		144
	<b>PaymentVersusPaymentIndicator</b> <PmtVrssPmtInd>	[0..1]	Indicator		144

#### 15.4.1.1 TradeDate <TradDt>

*Presence:* [1..1]

*Definition:* Date on which the trading parties agreed to amend or cancel the trade.

*Datatype:* "ISODate" on page 389

**15.4.1.2 OriginatorReference <OrgtrRef>**

*Presence:* [1..1]

*Definition:* Reference of the present instruction assigned by the party issuing the message. This reference must be unique amongst all messages of same type sent by the same party.

*Datatype:* "Max35Text" on page 396

**15.4.1.3 MatchingSystemReference <MtchgSysRef>**

*Presence:* [1..1]

*Definition:* Identification of a matching system reference by a choice between a matching system unique identification or the related reference.

**MatchingSystemReference <MtchgSysRef>** contains one of the following **MatchingSystemReference1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>MatchingSystemUniqueReference &lt;MtchgSysUnqRef&gt;</b>	[1..1]	Text		143
Or}	<b>RelatedReference &lt;RltdRef&gt;</b>	[1..1]	Text		143

**15.4.1.3.1 MatchingSystemUniqueReference <MtchgSysUnqRef>**

*Presence:* [1..1]

*Definition:* Reference to the unique system identification assigned to the trade by the central matching system.

*Datatype:* "Max35Text" on page 396

**15.4.1.3.2 RelatedReference <RltdRef>**

*Presence:* [1..1]

*Definition:* Refers to the identification of a previous event in the life of a trade which is amended or cancelled.

*Datatype:* "Max35Text" on page 396

**15.4.1.4 CommonReference <CmonRef>**

*Presence:* [0..1]

*Definition:* Reference common to both parties of the trade.

*Datatype:* "Max35Text" on page 396

**15.4.1.5 AmendOrCancelReason <AmdOrCclRsn>**

*Presence:* [0..1]

*Definition:* Describes the reason for the cancellation or the amendment.

*Datatype:* "Max35Text" on page 396

**15.4.1.6 OperationType <OprTp>**

*Presence:* [0..1]

*Definition:* Specifies the type of underlying transaction, for example cancellation (CANC).

*Datatype:* "Max4Text" on page 396

#### **15.4.1.7 OperationScope <OprScp>**

*Presence:* [0..1]

*Definition:* Specifies the business role between the submitter and the trade party, for example Agent (AGNT).

*Datatype:* "Max4Text" on page 396

#### **15.4.1.8 ProductType <PdctTp>**

*Presence:* [0..1]

*Definition:* Specifies the product for which the status of the confirmation is reported.

*Datatype:* "Max35Text" on page 396

#### **15.4.1.9 SettlementSessionIdentifier <StlmSsnldr>**

*Presence:* [0..1]

*Definition:* To indicate the requested CLS settlement session that the related trade is part of.

*Datatype:* "Exact4AlphaNumericText" on page 393

#### **15.4.1.10 PaymentVersusPaymentIndicator <PmtVrssPmtInd>**

*Presence:* [0..1]

*Definition:* Specifies if the FX transaction is PVP settlement. Payment versus payment (PvP) settlement arrangement allows for two currencies in a foreign exchange (FX) contract to exchange simultaneously on a central settlement platform to eliminate the settlement risk. To apply PVP, the two parties in the FX contract need to have a pre-agreement with the central settlement platform, for example, USD/MYR FX deals require both parties to have an agreement to settle via HK Interbank Clearing Ltd settlement platform.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 391):

- *Meaning When True:* Yes
- *Meaning When False:* No

### **15.4.2 TradingSideIdentification <TradgSddl>**

*Presence:* [1..1]

*Definition:* Party(ies) on the trading side of the trade.

**TradingSideIdentification <TradgSdld>** contains the following **TradePartyIdentification8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SubmittingParty</b> <SubmitgPty>	[1..1]	±		145
	<b>TradeParty</b> <TradPty>	[0..1]	±		145
	<b>FundIdentification</b> <Fndld>	[0..*]			145
	<b>FundIdentification</b> <Fndld>	[1..1]	±		146
	<b>AccountIdentificationWithCustodian</b> <AcctldWthCtdn>	[0..1]	Text		146
	<b>CustodianIdentification</b> <Ctdnld>	[0..1]	±		146

#### 15.4.2.1 SubmittingParty <SubmitgPty>

*Presence:* [1..1]

*Definition:* Party that submits the foreign exchange trade to the matching system or to the settlement system or to the counterparty.

**SubmittingParty <SubmitgPty>** contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <Ptyld>	[1..1]	±	C11	364

#### 15.4.2.2 TradeParty <TradPty>

*Presence:* [0..1]

*Definition:* Party that originated the foreign exchange trade. This party may be the same as the submitting party.

**TradeParty <TradPty>** contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <Ptyld>	[1..1]	±	C11	364

#### 15.4.2.3 FundIdentification <Fndld>

*Presence:* [0..\*]

*Definition:* Identifies the fund that is one of the parties in the foreign exchange trade.

**FundIdentification <FndId>** contains the following **FundIdentification5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FundIdentification &lt;FndId&gt;</b>	[1..1]	±		146
	<b>AccountIdentificationWithCustodian &lt;AcctIdWthCtdn&gt;</b>	[0..1]	Text		146
	<b>CustodianIdentification &lt;CtdnId&gt;</b>	[0..1]	±		146

#### 15.4.2.3.1 FundIdentification <FndId>

*Presence:* [1..1]

*Definition:* Identification of the investment fund.

**FundIdentification <FndId>** contains the following elements (see "[PartyIdentification60](#)" on page 365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FundIdentification <FndId>	[1..1]	Text		365
	NameAndAddress <NmAndAdr>	[0..1]	±		365
	LegalEntityIdentifier <LglnTtyldr>	[0..1]	IdentifierSet		366

#### 15.4.2.3.2 AccountIdentificationWithCustodian <AcctIdWthCtdn>

*Presence:* [0..1]

*Definition:* Identifies the account of the fund held with the custodian.

*Datatype:* "Max35Text" on page 396

#### 15.4.2.3.3 CustodianIdentification <CtdnId>

*Presence:* [0..1]

*Definition:* Identification of the custodian which services the account of the fund.

**CustodianIdentification <CtdnId>** contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <Ptyldr>	[1..1]	±	C11	364

### 15.4.3 CounterpartySideIdentification <CtrPtySdId>

*Presence:* [1..1]

*Definition:* Party(ies) on the counterparty side of the trade.

**CounterpartySideIdentification <CtrPtySldd>** contains the following **TradePartyIdentification8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SubmittingParty</b> <SubmitgPty>	[1..1]	±		147
	<b>TradeParty</b> <TradPty>	[0..1]	±		147
	<b>FundIdentification</b> <FndId>	[0..*]			147
	<b>FundIdentification</b> <FndId>	[1..1]	±		148
	<b>AccountIdentificationWithCustodian</b> <AcctIdWthCtdn>	[0..1]	Text		148
	<b>CustodianIdentification</b> <CtdnId>	[0..1]	±		148

#### 15.4.3.1 SubmittingParty <SubmitgPty>

*Presence:* [1..1]

*Definition:* Party that submits the foreign exchange trade to the matching system or to the settlement system or to the counterparty.

**SubmittingParty <SubmitgPty>** contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

#### 15.4.3.2 TradeParty <TradPty>

*Presence:* [0..1]

*Definition:* Party that originated the foreign exchange trade. This party may be the same as the submitting party.

**TradeParty <TradPty>** contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

#### 15.4.3.3 FundIdentification <FndId>

*Presence:* [0..\*]

*Definition:* Identifies the fund that is one of the parties in the foreign exchange trade.

**FundIdentification <FndId>** contains the following **FundIdentification5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FundIdentification &lt;FndId&gt;</b>	[1..1]	±		148
	<b>AccountIdentificationWithCustodian &lt;AcctIdWthCtdn&gt;</b>	[0..1]	Text		148
	<b>CustodianIdentification &lt;CtdnId&gt;</b>	[0..1]	±		148

#### 15.4.3.3.1 FundIdentification <FndId>

*Presence:* [1..1]

*Definition:* Identification of the investment fund.

**FundIdentification <FndId>** contains the following elements (see "[PartyIdentification60](#)" on page 365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FundIdentification <FndId>	[1..1]	Text		365
	NameAndAddress <NmAndAdr>	[0..1]	±		365
	LegalEntityIdentifier <LglnNtyld>	[0..1]	IdentifierSet		366

#### 15.4.3.3.2 AccountIdentificationWithCustodian <AcctIdWthCtdn>

*Presence:* [0..1]

*Definition:* Identifies the account of the fund held with the custodian.

*Datatype:* "Max35Text" on page 396

#### 15.4.3.3.3 CustodianIdentification <CtdnId>

*Presence:* [0..1]

*Definition:* Identification of the custodian which services the account of the fund.

**CustodianIdentification <CtdnId>** contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <Ptyld>	[1..1]	±	C11	364

### 15.4.4 TradeAmounts <TradAmts>

*Presence:* [1..1]

*Definition:* Amounts of the trade.

**TradeAmounts <TradAmts>** contains the following **AmountsAndValueDate8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TradingSideBuyAmount</b> <TradgSdBuyAmt>	[1..1]			149
{Or	<b>Amount</b> <Amt>	[1..1]	Amount	C2, C5	149
Or}	<b>DigitalTokenAmount</b> <DgtITknAmt>	[1..1]		C9	150
	<b>Identifier</b> <Idr>	[0..1]	IdentifierSet		150
	<b>Unit</b> <Unit>	[1..1]	Quantity		150
	<b>Description</b> <Desc>	[0..1]	Text		150
	<b>TradingSideSellAmount</b> <TradgSdSellAmt>	[1..1]			151
{Or	<b>Amount</b> <Amt>	[1..1]	Amount	C2, C5	151
Or}	<b>DigitalTokenAmount</b> <DgtITknAmt>	[1..1]		C9	151
	<b>Identifier</b> <Idr>	[0..1]	IdentifierSet		152
	<b>Unit</b> <Unit>	[1..1]	Quantity		152
	<b>Description</b> <Desc>	[0..1]	Text		152
	<b>SettlementDate</b> <SttlmDt>	[1..1]	Date		152

#### 15.4.4.1 TradingSideBuyAmount <TradgSdBuyAmt>

*Presence:* [1..1]

*Definition:* Currency and amount bought in a foreign exchange trade.

**TradingSideBuyAmount <TradgSdBuyAmt>** contains one of the following **CurrencyOrDigitalTokenAmount2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Amount</b> <Amt>	[1..1]	Amount	C2, C5	149
Or}	<b>DigitalTokenAmount</b> <DgtITknAmt>	[1..1]		C9	150
	<b>Identifier</b> <Idr>	[0..1]	IdentifierSet		150
	<b>Unit</b> <Unit>	[1..1]	Quantity		150
	<b>Description</b> <Desc>	[0..1]	Text		150

##### 15.4.4.1.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount specified as an ISO currency (ISO 4217).

*Impacted by:* C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 378

**Constraints**

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**15.4.4.1.2 DigitalTokenAmount <DgtITknAmt>**

*Presence:* [1..1]

*Definition:* Amount specified as a non-ISO currency (ISO 4217).

*Impacted by:* C9 "IdentifierOrDescriptionRule"

**DigitalTokenAmount <DgtITknAmt>** contains the following **DigitalTokenAmount3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identifier</b> <Idr>	[0..1]	IdentifierSet		150
	<b>Unit</b> <Unit>	[1..1]	Quantity		150
	<b>Description</b> <Desc>	[0..1]	Text		150

**Constraints**

- **IdentifierOrDescriptionRule**

Identifier must be present or Description must be present.

```
Following Must be True
  /Identifier Must be present
Or   /Description Must be present
```

**15.4.4.1.2.1 Identifier <Idr>**

*Presence:* [0..1]

*Definition:* Specifies the digital token identifier (DTI).

*Datatype:* "DTI2024Identifier" on page 390

**15.4.4.1.2.2 Unit <Unit>**

*Presence:* [1..1]

*Definition:* Quantity of digital tokens expressed as a number, for example, a number of blockchain tokens.

*Datatype:* "Max30DecimalNumber" on page 392

**15.4.4.1.2.3 Description <Desc>**

*Presence:* [0..1]

*Definition:* Provides a description of the digital token identifier.

*Datatype:* "Max30Text" on page 395

#### 15.4.4.2 TradingSideSellAmount <TradgSdSellAmt>

*Presence:* [1..1]

*Definition:* Currency and amount sold in a foreign exchange trade.

**TradingSideSellAmount <TradgSdSellAmt>** contains one of the following **CurrencyOrDigitalTokenAmount2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Amount</b> <Amt>	[1..1]	Amount	C2, C5	151
Or}	<b>DigitalTokenAmount</b> <DgtITknAmt>	[1..1]		C9	151
	<b>Identifier</b> <Idr>	[0..1]	IdentifierSet		152
	<b>Unit</b> <Unit>	[1..1]	Quantity		152
	<b>Description</b> <Desc>	[0..1]	Text		152

##### 15.4.4.2.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount specified as an ISO currency (ISO 4217).

*Impacted by:* C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 378

##### Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

##### 15.4.4.2.2 DigitalTokenAmount <DgtITknAmt>

*Presence:* [1..1]

*Definition:* Amount specified as a non-ISO currency (ISO 4217).

*Impacted by:* C9 "IdentifierOrDescriptionRule"

**DigitalTokenAmount <DgtlTknAmt>** contains the following **DigitalTokenAmount3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identifier</b> <Idr>	[0..1]	IdentifierSet		152
	<b>Unit</b> <Unit>	[1..1]	Quantity		152
	<b>Description</b> <Desc>	[0..1]	Text		152

#### Constraints

- **IdentifierOrDescriptionRule**

Identifier must be present or Description must be present.

Following Must be True  
 /Identifier Must be present  
 Or /Description Must be present

##### 15.4.4.2.2.1 Identifier <Idr>

*Presence:* [0..1]

*Definition:* Specifies the digital token identifier (DTI).

*Datatype:* "DTI2024Identifier" on page 390

##### 15.4.4.2.2.2 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity of digital tokens expressed as a number, for example, a number of blockchain tokens.

*Datatype:* "Max30DecimalNumber" on page 392

##### 15.4.4.2.2.3 Description <Desc>

*Presence:* [0..1]

*Definition:* Provides a description of the digital token identifier.

*Datatype:* "Max30Text" on page 395

##### 15.4.4.3 SettlementDate <StlmDt>

*Presence:* [1..1]

*Definition:* Date on which the trade is settled, for example, the amounts are due.

*Datatype:* "ISODate" on page 389

#### 15.4.5 AgreedRate <AgrdRate>

*Presence:* [1..1]

*Definition:* Exchange rate as agreed by the traders.

**AgreedRate** <AgrdRate> contains the following **AgreedRate3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ExchangeRate</b> <XchgRate>	[1..1]	Rate		153
	<b>UnitCurrency</b> <UnitCcy>	[0..1]	CodeSet	C1	153
	<b>QuotedCurrency</b> <QtdCcy>	[0..1]	CodeSet	C1	153

#### 15.4.5.1 ExchangeRate <XchgRate>

*Presence:* [1..1]

*Definition:* The value of one currency expressed in relation to another currency. ExchangeRate expresses the ratio between UnitCurrency and QuotedCurrency (ExchangeRate = UnitCurrency/QuotedCurrency).

*Datatype:* "BaseOneRate" on page 392

#### 15.4.5.2 UnitCurrency <UnitCcy>

*Presence:* [0..1]

*Definition:* Currency in which the rate of exchange is expressed in a currency exchange. In the example 1GBP = xxxCUR, the unit currency is GBP.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 379

##### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

#### 15.4.5.3 QuotedCurrency <QtdCcy>

*Presence:* [0..1]

*Definition:* Currency into which the base currency is converted, in a currency exchange.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 379

##### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

## 15.4.6 NonDeliverableForwardConditions <NDFConds>

*Presence:* [0..1]

*Definition:* Specifies the conditions for a non deliverable opening or fixing confirmation.

**NonDeliverableForwardConditions <NDFConds>** contains the following **NonDeliverableForwardConditions1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>OpeningIndicator</b> <OpngInd>	[1..1]	Indicator		154
	<b>OpeningFixingConditions</b> <OpngFgxConds>	[1..1]			154
{Or	<b>OpeningConditions</b> <OpngConds>	[1..1]			155
	<b>SettlementCurrency</b> <SttlmCcy>	[1..1]	CodeSet	C1	155
	<b>ValuationDate</b> <ValtnDt>	[1..1]	Date		156
	<b>SettlementRateSource</b> <SttlmRateSrc>	[1..2]		C15	156
	<b>RateSource</b> <RateSrc>	[1..1]	Text		156
	<b>Time</b> <Tm>	[0..1]	Text		156
	<b>CountryCode</b> <CtryCd>	[0..1]	CodeSet	C4	156
	<b>LocationCode</b> <LctnCd>	[0..1]	Text		157
Or}	<b>OpeningConfirmationReference</b> <OpngConfRef>	[1..1]	Text		157

### 15.4.6.1 OpeningIndicator <OpngInd>

*Presence:* [1..1]

*Definition:* Specifies whether the instruction is an NDF opening or fixing.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 391):

- *Meaning When True:* Yes
- *Meaning When False:* No

### 15.4.6.2 OpeningFixingConditions <OpngFgxConds>

*Presence:* [1..1]

*Definition:* Specifies either the conditions for an NDF opening or an NDF fixing confirmation.

**OpeningFixingConditions <OpngFvgConds>** contains one of the following **NDFOpeningFixing1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>OpeningConditions</b> <OpngConds>	[1..1]			155
	<b>SettlementCurrency</b> <SttlmCcy>	[1..1]	CodeSet	C1	155
	<b>ValuationDate</b> <ValtnDt>	[1..1]	Date		156
	<b>SettlementRateSource</b> <SttlmRateSrc>	[1..2]		C15	156
	<b>RateSource</b> <RateSrc>	[1..1]	Text		156
	<b>Time</b> <Tm>	[0..1]	Text		156
	<b>CountryCode</b> <CtryCd>	[0..1]	CodeSet	C4	156
	<b>LocationCode</b> <LctnCd>	[0..1]	Text		157
Or}	<b>OpeningConfirmationReference</b> <OpngConfRef>	[1..1]	Text		157

#### 15.4.6.2.1 OpeningConditions <OpngConds>

*Presence:* [1..1]

*Definition:* Used to provide the opening information associated with an NDF trade.

**OpeningConditions <OpngConds>** contains the following **OpeningConditions1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementCurrency</b> <SttlmCcy>	[1..1]	CodeSet	C1	155
	<b>ValuationDate</b> <ValtnDt>	[1..1]	Date		156
	<b>SettlementRateSource</b> <SttlmRateSrc>	[1..2]		C15	156
	<b>RateSource</b> <RateSrc>	[1..1]	Text		156
	<b>Time</b> <Tm>	[0..1]	Text		156
	<b>CountryCode</b> <CtryCd>	[0..1]	CodeSet	C4	156
	<b>LocationCode</b> <LctnCd>	[0..1]	Text		157

##### 15.4.6.2.1.1 SettlementCurrency <SttlmCcy>

*Presence:* [1..1]

*Definition:* Specifies the settlement currency of the non deliverable trade.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 379

#### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

#### 15.4.6.2.1.2 ValuationDate <ValtnDt>

*Presence:* [1..1]

*Definition:* Specifies the valuation date for a non deliverable trade.

*Datatype:* "ISODate" on page 389

#### 15.4.6.2.1.3 SettlementRateSource <SttlmRateSrc>

*Presence:* [1..2]

*Definition:* Specifies the rate source associated with the non deliverable trade.

*Impacted by:* C15 "TimeCountryLocationRule"

**SettlementRateSource <SttlmRateSrc>** contains the following **SettlementRateSource1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>RateSource</b> <RateSrc>	[1..1]	Text		156
	<b>Time</b> <Tm>	[0..1]	Text		156
	<b>CountryCode</b> <CtryCd>	[0..1]	CodeSet	C4	156
	<b>LocationCode</b> <LctnCd>	[0..1]	Text		157

#### Constraints

- **TimeCountryLocationRule**

Time, Country and Location must be present together or not present at all.

#### 15.4.6.2.1.3.1 RateSource <RateSrc>

*Presence:* [1..1]

*Definition:* Specifies the rate source for the non deliverable trade.

*Datatype:* "RateSourceText" on page 397

#### 15.4.6.2.1.3.2 Time <Tm>

*Presence:* [0..1]

*Definition:* Specifies the time "HHMM" associated with the rate source.

*Datatype:* "Exact4NumericText" on page 393

#### 15.4.6.2.1.3.3 CountryCode <CtryCd>

*Presence:* [0..1]

*Definition:* Specifies the country code for the quoted rate source.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 381

**Constraints**• **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**15.4.6.2.1.3.4 LocationCode <LctnCd>**

*Presence:* [0..1]

*Definition:* The location expressed as a 2 character code.

*Datatype:* "Exact2AlphaNumericText" on page 393

**15.4.6.2.2 OpeningConfirmationReference <OpngConfRef>**

*Presence:* [1..1]

*Definition:* Reference of the opening confirmation provided on an NDF fixing instruction to link back to the original NDF opening confirmation.

*Datatype:* "Max35Text" on page 396

**15.4.7 TradingSideSettlementInstructions  
<TradgSdSttlmInstrs>**

*Presence:* [0..1]

*Definition:* Settlement instructions for the amounts received by the trading side.

**TradingSideSettlementInstructions <TradgSdSttlmInstrs>** contains the following **SettlementParties120** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>DeliveryAgent</b> <DlvryAgt>	[0..1]	±		157
	<b>Intermediary</b> <Intrmy>	[0..1]	±		158
	<b>ReceivingAgent</b> <RcvgAgt>	[1..1]	±		158
	<b>BeneficiaryInstitution</b> <BnfcryInstn>	[0..1]	±		158

**15.4.7.1 DeliveryAgent <DlvryAgt>**

*Presence:* [0..1]

*Definition:* Financial institution from which cash will be transferred.

**DeliveryAgent <DlvryAgt>** contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

**15.4.7.2 Intermediary <Intrmy>***Presence:* [0..1]*Definition:* Party, within the settlement chain, between the delivery and receiving agents.**Intermediary <Intrmy>** contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

**15.4.7.3 ReceivingAgent <RcvgAgt>***Presence:* [1..1]*Definition:* Financial institution where the payee will receive the funds.**ReceivingAgent <RcvgAgt>** contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

**15.4.7.4 BeneficiaryInstitution <BnfcryInstn>***Presence:* [0..1]*Definition:* Ultimate institution that will receive the funds when different from the trading or counterparty side.**BeneficiaryInstitution <BnfcryInstn>** contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

**15.4.8 CounterpartySideSettlementInstructions  
<CtrPtySdSttlmInstrs>***Presence:* [0..1]*Definition:* Settlement instructions for the amounts received by the counterparty.

**CounterpartySideSettlementInstructions <CtrPtySdSttlmInstrs>** contains the following **SettlementParties120** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>DeliveryAgent</b> <DlvryAgt>	[0..1]	±		159
	<b>Intermediary</b> <Intrmy>	[0..1]	±		159
	<b>ReceivingAgent</b> <RcvgAgt>	[1..1]	±		159
	<b>BeneficiaryInstitution</b> <BnfcryInstn>	[0..1]	±		160

#### 15.4.8.1 DeliveryAgent <DlvryAgt>

*Presence:* [0..1]

*Definition:* Financial institution from which cash will be transferred.

**DeliveryAgent <DlvryAgt>** contains one of the following elements (see "[PartyIdentification242Choice](#)" on [page 363](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

#### 15.4.8.2 Intermediary <Intrmy>

*Presence:* [0..1]

*Definition:* Party, within the settlement chain, between the delivery and receiving agents.

**Intermediary <Intrmy>** contains one of the following elements (see "[PartyIdentification242Choice](#)" on [page 363](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

#### 15.4.8.3 ReceivingAgent <RcvgAgt>

*Presence:* [1..1]

*Definition:* Financial institution where the payee will receive the funds.

**ReceivingAgent <RcvgAgt>** contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

#### 15.4.8.4 BeneficiaryInstitution <BnfcryInstn>

*Presence:* [0..1]

*Definition:* Ultimate institution that will receive the funds when different from the trading or counterparty side.

**BeneficiaryInstitution <BnfcryInstn>** contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

#### 15.4.9 OptionalGeneralInformation <OptnlGnlInf>

*Presence:* [0..1]

*Definition:* Specifies whether the trade is a block or an individual trade. It also contains supplementary information such as free format information, broker's identification, dealing branches and references.

**OptionalGeneralInformation <OptnlGnlInf>** contains the following **GeneralInformation9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BlockIndicator</b> <BlckInd>	[0..1]	Indicator		161
	<b>RelatedTradeReference</b> <RltdTradRef>	[0..1]	Text		161
	<b>DealingMethod</b> <DealgMtd>	[0..1]	CodeSet		162
	<b>BrokerIdentification</b> <Brkrld>	[0..1]	±		162
	<b>CounterpartyReference</b> <CtrPtyRef>	[0..1]	Text		162
	<b>BrokersCommission</b> <BrkrsComssn>	[0..1]	Amount	C1, C6	162
	<b>SenderToReceiverInformation</b> <SndrToRcvrInf>	[0..1]	Text		163
	<b>DealingBranchTradingSide</b> <DealgBrnchTradgSd>	[0..1]	±		163
	<b>DealingBranchCounterpartySide</b> <DealgBrnchCtrPtySd>	[0..1]	±		163
	<b>ContactInformation</b> <CtctInf>	[0..1]	±		163
	<b>AgreementDetails</b> <AgrmtDtls>	[0..1]			164
	<b>AgreementCode</b> <AgrmtCd>	[1..1]	Text		164
	<b>Date</b> <Dt>	[0..1]	Date		164
	<b>Version</b> <Vrsn>	[0..1]	Text		164
	<b>DefinitionsYear</b> <DefnsYr>	[0..1]	Year		164
	<b>BrokersReference</b> <BrkrsRef>	[0..1]	Text		165
	<b>PaymentClearingCentre</b> <PmtClrCentr>	[0..1]	CodeSet	C4	165
	<b>CalculationAgent</b> <ClctnAgt>	[0..1]			165
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		165
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		165

#### 15.4.9.1 BlockIndicator <BlckInd>

*Presence:* [0..1]

*Definition:* Indicates whether the trade is a block or single trade.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 391):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 15.4.9.2 RelatedTradeReference <RltdTradRef>

*Presence:* [0..1]

*Definition:* Reference to a preceding transaction, for example, an option or swap.

*Datatype:* "Max35Text" on page 396

**15.4.9.3 DealingMethod <DealgMtd>**

*Presence:* [0..1]

*Definition:* Method used by the trading parties to negotiate and/or execute a deal.

*Datatype:* "Trading1MethodCode" on page 388

CodeName	Name	Definition
ELEC	Electronic	Trade executed through an electronic trading system.
PHON	Phone	Trade executed over the phone.
BROK	Broker	Trade executed through a broker.

**15.4.9.4 BrokerIdentification <BrkrId>**

*Presence:* [0..1]

*Definition:* Specifies the broker which arranged the deal between the trading side and the counterparty side or, when two money brokers are involved, between the trading side and the other money broker.

**BrokerIdentification <BrkrId>** contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

**15.4.9.5 CounterpartyReference <CtrPtyRef>**

*Presence:* [0..1]

*Definition:* Counterparty's reference for the trade.

*Datatype:* "Max35Text" on page 396

**15.4.9.6 BrokersCommission <BrkrsComssn>**

*Presence:* [0..1]

*Definition:* Brokerage fee for a broker confirmation.

*Impacted by:* C1 "ActiveCurrency", C6 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 377

**Constraints**

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

#### 15.4.9.7 SenderToReceiverInformation <SndrToRcvrInf>

*Presence:* [0..1]

*Definition:* Specifies additional information for the receiver and applies to the whole message.

*Datatype:* "Max210Text" on page 395

#### 15.4.9.8 DealingBranchTradingSide <DealgBrnchTradgSd>

*Presence:* [0..1]

*Definition:* Specifies the branch at the trading side with which the deal was done.

**DealingBranchTradingSide <DealgBrnchTradgSd>** contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

#### 15.4.9.9 DealingBranchCounterpartySide <DealgBrnchCtrPtySd>

*Presence:* [0..1]

*Definition:* Specifies the branch at the counterparty side with which the deal was done.

**DealingBranchCounterpartySide <DealgBrnchCtrPtySd>** contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

#### 15.4.9.10 ContactInformation <CtctInf>

*Presence:* [0..1]

*Definition:* Specifies the name and/or electronic address of the receiver of the message who may be contacted for any queries concerning this trade.

**ContactInformation <CtctInf>** contains the following elements (see "[ContactInformation1](#)" on page 358 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[0..1]	Text		358
	FaxNumber <FaxNb>	[0..1]	Text		358
	TelephoneNumber <TelNb>	[0..1]	Text		358
	EmailAddress <EmailAdr>	[0..1]	Text		358

#### 15.4.9.11 AgreementDetails <AgrmtDtls>

*Presence:* [0..1]

*Definition:* Specifies the type, date and version of the agreement used in a trade.

**AgreementDetails <AgrmtDtls>** contains the following **AgreementConditions1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AgreementCode</b> <AgrmtCd>	[1..1]	Text		164
	<b>Date</b> <Dt>	[0..1]	Date		164
	<b>Version</b> <Vrsn>	[0..1]	Text		164

##### 15.4.9.11.1 AgreementCode <AgrmtCd>

*Presence:* [1..1]

*Definition:* Specifies the type of agreement.

*Datatype:* "[Max6AlphaText](#)" on page 397

##### 15.4.9.11.2 Date <Dt>

*Presence:* [0..1]

*Definition:* Specifies the date of the agreement.

*Datatype:* "[ISODate](#)" on page 389

##### 15.4.9.11.3 Version <Vrsn>

*Presence:* [0..1]

*Definition:* Specifies the version of the agreement.

*Datatype:* "[Exact4NumericText](#)" on page 393

#### 15.4.9.12 DefinitionsYear <DefsYr>

*Presence:* [0..1]

*Definition:* Specifies the year of definitions of the agreement.

*Datatype:* "[ISOYear](#)" on page 398

**15.4.9.13 BrokersReference <BrkrsRef>**

*Presence:* [0..1]

*Definition:* Specifies a reference applied to the trade instruction by a broker.

*Datatype:* "Max35Text" on page 396

**15.4.9.14 PaymentClearingCentre <PmtClrCentr>**

*Presence:* [0..1]

*Definition:* Specifies the place of clearing for offshore currency trades.

Usage: Used to designate the clearing centre for offshore currency trades. It must not be used for trades that settle onshore.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 381

**Constraints**

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**15.4.9.15 CalculationAgent <ClctnAgt>**

*Presence:* [0..1]

*Definition:* Specifies the party that will act as calculation agent for a cash-settled trade.

**CalculationAgent <ClctnAgt>** contains one of the following **CalculationAgent1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		165
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		165

**15.4.9.15.1 Code <Cd>**

*Presence:* [1..1]

*Definition:* Specifies the party that will act as calculation agent, as published in an external calculation agent code set.

*Datatype:* "ExternalCalculationAgent1Code" on page 382

**15.4.9.15.2 Proprietary <Prtry>**

*Presence:* [1..1]

*Definition:* Specifies the party that will act as calculation agent, in a free-text form.

*Datatype:* "Max35Text" on page 396

## 15.4.10 RegulatoryReporting <RgltryRptg>

*Presence:* [0..1]

*Definition:* Information that is to be provided to trade repositories in the context of the regulatory standards around over-the-counter (OTC) derivatives, central counterparties and trade repositories.

**RegulatoryReporting <RgltryRptg>** contains the following **RegulatoryReporting8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TradingSideTransactionReporting</b> <TradgSdTxRptg>	[0..*]			168
	<b>ReportingJurisdiction</b> <RptgJursdctn>	[0..1]	Text		169
	<b>ReportingParty</b> <RptgPty>	[0..1]	±		169
	<b>TradingSideUniqueTransactionIdentifier</b> <TradgSdUnqTxldr>	[0..*]			169
	<b>UniqueTransactionIdentifier</b> <UnqTxldr>	[1..1]	IdentifierSet		170
	<b>PriorUniqueTransactionIdentifier</b> <PrrUnqTxldr>	[0..*]	IdentifierSet		170
	<b>CounterpartySideTransactionReporting</b> <CtrPtySdTxRptg>	[0..*]			170
	<b>ReportingJurisdiction</b> <RptgJursdctn>	[0..1]	Text		170
	<b>ReportingParty</b> <RptgPty>	[0..1]	±		170
	<b>CounterpartySideUniqueTransactionIdentifier</b> <CtrPtySdUnqTxldr>	[0..*]			171
	<b>UniqueTransactionIdentifier</b> <UnqTxldr>	[1..1]	IdentifierSet		171
	<b>PriorUniqueTransactionIdentifier</b> <PrrUnqTxldr>	[0..*]	IdentifierSet		171
	<b>CentralCounterpartyClearingHouse</b> <CntrlCtrPtyClrHs>	[0..1]	±		171
	<b>ClearingBroker</b> <ClrBrkr>	[0..1]	±		172
	<b>ClearingExceptionParty</b> <ClrXcptnPty>	[0..1]	±		172
	<b>ClearingBrokerIdentification</b> <ClrBrkrld>	[0..1]			172
	<b>SideIndicator</b> <SdInd>	[1..1]	CodeSet		173
	<b>ClearingBrokerIdentification</b> <ClrBrkrld>	[1..1]	Text		173
	<b>ClearingThresholdIndicator</b> <ClrThrshldInd>	[0..1]	Indicator		173
	<b>ClearedProductIdentification</b> <ClrdPdctld>	[0..1]	Text		173
	<b>ProductIdentifier</b> <Pdctldr>	[0..1]			173
{Or	<b>UnderlyingProductIdentifier</b> <UndrlygPdctldr>	[1..1]	CodeSet		174
Or}	<b>UniqueProductIdentifier</b> <UnqPdctldr>	[1..1]	Text		174
	<b>AllocationIndicator</b> <AllcnInd>	[0..1]	CodeSet		174
	<b>CollateralisationIndicator</b> <CollstnInd>	[0..1]	CodeSet		174
	<b>ExecutionVenue</b> <ExctnVn>	[0..1]	Text		175
	<b>ExecutionTimestamp</b> <ExctnTmstmp>	[0..1]	±		175
	<b>NonStandardFlag</b> <NonStdFlg>	[0..1]	Indicator		175
	<b>LinkSwapIdentification</b> <LkSwpld>	[0..1]	Text		175

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FinancialNatureOfTheCounterpartyIndicator</b> <FinNtrOfTheCtrPtyInd>	[0..1]	Indicator		175
	<b>CollateralPortfolioIndicator</b> <CollPrflInd>	[0..1]	Indicator		176
	<b>CollateralPortfolioCode</b> <CollPrflCd>	[0..1]	Text		176
	<b>PortfolioCompressionIndicator</b> <PrflCmprssnInd>	[0..1]	Indicator		176
	<b>CorporateSectorIndicator</b> <CorpSctrInd>	[0..1]	CodeSet		176
	<b>TradeWithNonEEACounterpartyIndicator</b> <TradWthNonEEACtrPtyInd>	[0..1]	Indicator		177
	<b>IntragroupTradeIndicator</b> <NtrgrpTradInd>	[0..1]	Indicator		177
	<b>CommercialOrTreasuryFinancingIndicator</b> <ComrcOrTrsrFincInd>	[0..1]	Indicator		177
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[0..1]	±	C7, C8, C10, C11, C12	178
	<b>ConfirmationDateAndTimestamp</b> <ConfDtAndTmstmp>	[0..1]	DateTime		179
	<b>ClearingTimestamp</b> <ClrTmstmp>	[0..1]	Time		179
	<b>CommissionsAndFees</b> <ComssnsAndFees>	[0..*]			179
	<b>Type</b> <Tp>	[1..1]			179
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		180
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		182
	<b>AmountOrRate</b> <AmtOrRate>	[1..1]			182
{Or	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C6	183
Or}	<b>Rate</b> <Rate>	[1..1]	Rate		183
	<b>Sign</b> <Sgn>	[0..1]	Indicator		183
	<b>AdditionalReportingInformation</b> <AddtlRptgInf>	[0..1]	Text		183

#### 15.4.10.1 TradingSideTransactionReporting <TradgSdTxRptg>

*Presence:* [0..\*]

*Definition:* Regulatory transaction reporting information from the Trading Side party.

**TradingSideTransactionReporting <TradgSdTxRptg>** contains the following **TradingSideTransactionReporting3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReportingJurisdiction</b> <RptgJursdctn>	[0..1]	Text		169
	<b>ReportingParty</b> <RptgPty>	[0..1]	±		169
	<b>TradingSideUniqueTransactionIdentifier</b> <TradgSdUnqTxldr>	[0..*]			169
	<b>UniqueTransactionIdentifier</b> <UnqTxldr>	[1..1]	IdentifierSet		170
	<b>PriorUniqueTransactionIdentifier</b> <PrrUnqTxldr>	[0..*]	IdentifierSet		170

**15.4.10.1.1 ReportingJurisdiction <RptgJursdctn>***Presence:* [0..1]*Definition:* Specifies the supervisory party to which the trade needs to be reported.*Datatype:* "Max35Text" on page 396**15.4.10.1.2 ReportingParty <RptgPty>***Presence:* [0..1]*Definition:* Identifies the party that is responsible for reporting the trade to the trade repository.**ReportingParty <RptgPty>** contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

**15.4.10.1.3 TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>***Presence:* [0..\*]*Definition:* Specifies the unique transaction identifier (UTI) to be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction over its life. This identifier can also be known as the Unique Swap Identifier (USI). This is the UTI from the Trading Side party.**TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>** contains the following **UniqueTransactionIdentifier3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>UniqueTransactionIdentifier</b> <UnqTxldr>	[1..1]	IdentifierSet		170
	<b>PriorUniqueTransactionIdentifier</b> <PrrUnqTxldr>	[0..*]	IdentifierSet		170

**15.4.10.1.3.1 UniqueTransactionIdentifier <UnqTxldr>***Presence:* [1..1]*Definition:* Unique transaction identifier will be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction during its lifetime. This identifier can also be known as the Unique Swap Identifier (USI).*Datatype:* "UTIdentifier" on page 391**15.4.10.1.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxldr>***Presence:* [0..\*]*Definition:* Prior unique transaction identifier specifies the previous unique transaction identifier (UTI) that was created at the time the transaction was executed. This identifier can also be known as the Prior Unique Swap Identifier (PUSI).*Datatype:* "UTIdentifier" on page 391**15.4.10.2 CounterpartySideTransactionReporting <CtrPtySdTxRptg>***Presence:* [0..\*]*Definition:* Regulatory transaction reporting information from the Counterparty Side party.**CounterpartySideTransactionReporting <CtrPtySdTxRptg>** contains the following **CounterpartySideTransactionReporting3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReportingJurisdiction</b> <RptgJursdctn>	[0..1]	Text		170
	<b>ReportingParty</b> <RptgPty>	[0..1]	±		170
	<b>CounterpartySideUniqueTransactionIdentifier</b> <CtrPtySdUnqTxldr>	[0..*]			171
	<b>UniqueTransactionIdentifier</b> <UnqTxldr>	[1..1]	IdentifierSet		171
	<b>PriorUniqueTransactionIdentifier</b> <PrrUnqTxldr>	[0..*]	IdentifierSet		171

**15.4.10.2.1 ReportingJurisdiction <RptgJursdctn>***Presence:* [0..1]*Definition:* Specifies the supervisory party to which the trade needs to be reported.*Datatype:* "Max35Text" on page 396**15.4.10.2.2 ReportingParty <RptgPty>***Presence:* [0..1]*Definition:* Identifies the party that is responsible for reporting the trade to the trade repository.

**ReportingParty <RptgPty>** contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

#### 15.4.10.2.3 CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>

*Presence:* [0..\*]

*Definition:* Specifies the unique transaction identifier (UTI) to be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction over its life. This identifier can also be known as the Unique Swap Identifier (USI). This is the UTI from the Counterparty Side party.

**CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>** contains the following **UniqueTransactionIdentifier3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>UniqueTransactionIdentifier</b> <UnqTxldr>	[1..1]	IdentifierSet		171
	<b>PriorUniqueTransactionIdentifier</b> <PrrUnqTxldr>	[0..*]	IdentifierSet		171

##### 15.4.10.2.3.1 UniqueTransactionIdentifier <UnqTxldr>

*Presence:* [1..1]

*Definition:* Unique transaction identifier will be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction during its lifetime. This identifier can also be known as the Unique Swap Identifier (USI).

*Datatype:* "[UTIIIdentifier](#)" on page 391

##### 15.4.10.2.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxldr>

*Presence:* [0..\*]

*Definition:* Prior unique transaction identifier specifies the previous unique transaction identifier (UTI) that was created at the time the transaction was executed. This identifier can also be known as the Prior Unique Swap Identifier (PUSI).

*Datatype:* "[UTIIIdentifier](#)" on page 391

#### 15.4.10.3 CentralCounterpartyClearingHouse <CtrIctrPtyClrHs>

*Presence:* [0..1]

*Definition:* Identifies an agency or separate corporation of a futures exchange responsible for settling and

clearing trades, collecting and maintaining margins, regulating delivery and reporting trade data. This can also be known as a Central Counterparty (CCP).

**CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>** contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

#### 15.4.10.4 ClearingBroker <ClrBrkr>

*Presence:* [0..1]

*Definition:* Identifies the party that is a member of the clearing house and that acts as a liaison between the investor and the Central Counterparty (CCP).

**ClearingBroker <ClrBrkr>** contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

#### 15.4.10.5 ClearingExceptionParty <ClrXcptnPty>

*Presence:* [0..1]

*Definition:* Identifies the party that is exempt from a clearing obligation.

**ClearingExceptionParty <ClrXcptnPty>** contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

#### 15.4.10.6 ClearingBrokerIdentification <ClrBrkrId>

*Presence:* [0..1]

*Definition:* Specifies the reference number assigned by the clearing broker. A distinction can be made between the reference for the Central Counterparty (CCP) leg and the reference for the client leg of the transaction.

**ClearingBrokerIdentification <ClrBrkrId>** contains the following **ClearingBrokerIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SidIndicator &lt;SdInd&gt;</b>	[1..1]	CodeSet		173
	<b>ClearingBrokerIdentification &lt;ClrBrkrId&gt;</b>	[1..1]	Text		173

#### 15.4.10.6.1 SidIndicator <SdInd>

*Presence:* [1..1]

*Definition:* Distinguishes the client leg from the central counterparty (CCP) leg in the clearing broker identification.

*Datatype:* "SidIndicator1Code" on page 386

CodeName	Name	Definition
CCPL	CCPLeg	Clearing broker identification is for the Central Counterparty (CCP) leg.
CLNT	ClientLeg	Clearing broker identification is for the client leg.

#### 15.4.10.6.2 ClearingBrokerIdentification <ClrBrkrId>

*Presence:* [1..1]

*Definition:* Specifies the identification assigned to the clearing broker.

*Datatype:* "Max35Text" on page 396

#### 15.4.10.7 ClearingThresholdIndicator <ClrThrshIdInd>

*Presence:* [0..1]

*Definition:* Specifies whether the contract is above or below the clearing threshold. Where No indicates the contract is below the clearing threshold and Yes indicates the contract is above the clearing threshold.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 391):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 15.4.10.8 ClearedProductIdentification <ClrdPdctId>

*Presence:* [0..1]

*Definition:* Specifies the reference number assigned by the Central Counterparty (CCP).

*Datatype:* "Max35Text" on page 396

#### 15.4.10.9 ProductIdentifier <PdctIdr>

*Presence:* [0..1]

*Definition:* Specifies the underlying product or unique product identifier.

**ProductIdentifier <Pdctldr>** contains one of the following **ProductIdentifier3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>UnderlyingProductIdentifier</b> <UndrlygPdctldr>	[1..1]	CodeSet		174
Or}	<b>UniqueProductIdentifier</b> <UnqPdctldr>	[1..1]	Text		174

#### 15.4.10.9.1 UnderlyingProductIdentifier <UndrlygPdctldr>

*Presence:* [1..1]

*Definition:* Specifies the underlying product type.

*Datatype:* "UnderlyingProductIdentifier1Code" on page 388

CodeName	Name	Definition
FORW	ForeignExchangeForward	Underlying product type of the transaction is a Foreign Exchange Forward.
NDFO	ForeignExchangeNonDeliverableForward	Underlying product type of the transaction is a Foreign Exchange Non Deliverable Forward.
SPOT	ForeignExchangeSpot	Underlying product type of the transaction is Foreign Exchange Spot.
SWAP	ForeignExchangeSWAP	Underlying product type of the transaction is a Foreign Exchange SWAP.

#### 15.4.10.9.2 UniqueProductIdentifier <UnqPdctldr>

*Presence:* [1..1]

*Definition:* Specifies the unique product identifier as an ISO 4914 identifier.

*Datatype:* "Max12Text" on page 394

#### 15.4.10.10 AllocationIndicator <AllcnInd>

*Presence:* [0..1]

*Definition:* Specifies whether the trade is a pre-allocation or a post-allocation trade, or whether the trade is unallocated.

*Datatype:* "AllocationIndicator1Code" on page 380

CodeName	Name	Definition
POST	Post-allocation	Trade is a post-allocation trade.
PREA	Pre-allocation	Trade is a pre-allocation trade.
UNAL	Unallocated	Trade is unallocated.

#### 15.4.10.11 CollateralisationIndicator <CollstnInd>

*Presence:* [0..1]

*Definition:* Specifies whether the transaction is collateralised.

*Datatype:* "CollateralisationIndicator1Code" on page 380

CodeName	Name	Definition
FULL	FullyCollateralised	Transaction is fully collateralised.
ONEW	OneWayCollateralised	Transaction is one-way collateralised.
PART	PartiallyCollateralised	Transaction is partially collateralised.
UNCO	Uncollateralised	Transaction is uncollateralised.

#### 15.4.10.12 ExecutionVenue <ExctnVn>

*Presence:* [0..1]

*Definition:* Specifies the trading venue of the transaction.

*Datatype:* "Max35Text" on page 396

#### 15.4.10.13 ExecutionTimestamp <ExctnTmstmp>

*Presence:* [0..1]

*Definition:* Specifies the date and time of the execution of the transaction in Coordinated Universal Time (UTC).

**ExecutionTimestamp <ExctnTmstmp>** contains one of the following elements (see "DateAndDateTime2Choice" on page 355 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		355
Or}	DateTime <DtTm>	[1..1]	DateTime		355

#### 15.4.10.14 NonStandardFlag <NonStdFlg>

*Presence:* [0..1]

*Definition:* Specifies whether the reportable transaction has one or more additional terms or provisions, other than those listed in the required real-time data fields, that materially affects the price of the reportable transaction.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 391):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 15.4.10.15 LinkSwapIdentification <LkSwpld>

*Presence:* [0..1]

*Definition:* Specifies the common reference or correlation identification for a swap transaction where the near and far leg are confirmed separately.

*Datatype:* "Exact42Text" on page 393

#### 15.4.10.16 FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>

*Presence:* [0..1]

*Definition:* Specifies the financial nature of the reporting counterparty.

*Datatype:* One of the following values must be used (see ["YesNoIndicator"](#) on page 391):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 15.4.10.17 CollateralPortfolioIndicator <CollPrftlInd>

*Presence:* [0..1]

*Definition:* Specifies if the collateral is posted on a portfolio basis.

*Datatype:* One of the following values must be used (see ["YesNoIndicator"](#) on page 391):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 15.4.10.18 CollateralPortfolioCode <CollPrftlCd>

*Presence:* [0..1]

*Definition:* Identifies the portfolio code to which the trade belongs if the collateral is posted on a portfolio basis (and not trade by trade).

*Datatype:* ["Max10Text"](#) on page 394

#### 15.4.10.19 PortfolioCompressionIndicator <PrftlCmprssnInd>

*Presence:* [0..1]

*Definition:* Indicates if the trade results from portfolio compression.

*Datatype:* One of the following values must be used (see ["YesNoIndicator"](#) on page 391):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 15.4.10.20 CorporateSectorIndicator <CorpSctrInd>

*Presence:* [0..1]

*Definition:* Specifies the corporate sector of the counterparty.

*Datatype:* ["CorporateSectorIdentifier1Code"](#) on page 380

CodeName	Name	Definition
L	AlternativeInvestmentFund	Alternative investment fund managed by an Alternative Investment Fund Manager (AIFM) authorised or registered in accordance with European Securities and Markets Authority (ESMA) Directive 2011/61/EU.
A	Assurance	Assurance undertaking authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2002/83/EC.
C	CreditInstitution	Credit Institution authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2006/48/EC.

CodeName	Name	Definition
I	Insurance	Insurance undertaking in accordance with European Securities and Markets Authority (ESMA) Directive 73/239/EEC.
F	InvestmentFirm	Investment firm in accordance with European Securities and Markets Authority (ESMA) Directive 2004/39/EC.
O	OccupationalRetirementProvision	Institution for occupational retirement provision within the meaning of Article 6(a) of European Securities and Markets Authority (ESMA) Directive 2003/41/EC.
R	Reinsurance	Reinsurance undertaking authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2005/68/EC.
U	UCITS	Undertakings for Collective Investment in Transferable Securities (UCITS) and its management company, authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2009/95/EC.

#### 15.4.10.21 TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>

*Presence:* [0..1]

*Definition:* Specifies whether the counterparty has entered into a trade with a non-European Economic Area (EEA) counterparty that is not subject to the reporting obligation.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 391):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 15.4.10.22 IntragroupTradeIndicator <NtrgrpTradInd>

*Presence:* [0..1]

*Definition:* Indicate if a reported trade falls under the definition of intragroup transaction, as defined by European Securities and Markets Authority (ESMA) in the Technical Standards.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 391):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 15.4.10.23 CommercialOrTreasuryFinancingIndicator <ComrcIOrTrsrFincgInd>

*Presence:* [0..1]

*Definition:* Specifies whether the contract is objectively measurable as directly linked to the non-financial counterparty's commercial or treasury financing activity.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 391):

- *Meaning When True:* Yes
- *Meaning When False:* No

**15.4.10.24 FinancialInstrumentIdentification <FinInstrmId>**

*Presence:* [0..1]

*Definition:* Identification of a security, as assigned under a formal or proprietary identification scheme.

*Impacted by:* [C7 "DescriptionPresenceRule"](#), [C8 "DescriptionUsageRule"](#), [C10 "ISINGuideline"](#), [C11 "ISINPresenceRule"](#), [C12 "OtherIdentificationPresenceRule"](#)

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see ["SecurityIdentification19"](#) on page 355 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		356
	OtherIdentification <OthrlId>	[0..*]			356
	Identification <Id>	[1..1]	Text		357
	Suffix <Sfx>	[0..1]	Text		357
	Type <Tp>	[1..1]	±		357
	Description <Desc>	[0..1]	Text		357

**Constraints**

- **DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```

On Condition
  /Description is absent
Following Must be True
  /ISIN Must be present
Or    /OtherIdentification[*] Must be present

```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```

On Condition
  /ISIN is absent
Following Must be True
  /OtherIdentification[*] Must be present
Or    /Description Must be present

```

- **OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

```

On Condition
  /OtherIdentification[*] is absent
Following Must be True

```

/ISIN Must be present  
Or /Description Must be present

#### 15.4.10.25 ConfirmationDateAndTimestamp <ConfDtAndTmstmp>

*Presence:* [0..1]

*Definition:* Specifies the date and time of the confirmation of the trade in Universal Time Coordinated (UTC).

*Datatype:* "ISODatetime" on page 389

#### 15.4.10.26 ClearingTimestamp <ClrTmstmp>

*Presence:* [0..1]

*Definition:* Specifies the time at which the Central Counterparty (CCP) has legally taken on the clearing of the trade in Universal Time Coordinated (UTC).

*Datatype:* "ISOTime" on page 398

#### 15.4.10.27 CommissionsAndFees <ComssnsAndFees>

*Presence:* [0..\*]

*Definition:* Provides the commission and fee type and amount or rate.

**CommissionsAndFees <ComssnsAndFees>** contains the following **FXCommissionOrFee1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Type &lt;Tp&gt;</b>	[1..1]			179
{Or	<b>Code &lt;Cd&gt;</b>	[1..1]	CodeSet		180
Or}	<b>Proprietary &lt;Prtry&gt;</b>	[1..1]	Text		182
	<b>AmountOrRate &lt;AmtOrRate&gt;</b>	[1..1]			182
{Or	<b>Amount &lt;Amt&gt;</b>	[1..1]	Amount	C1, C6	183
Or}	<b>Rate &lt;Rate&gt;</b>	[1..1]	Rate		183
	<b>Sign &lt;Sgn&gt;</b>	[0..1]	Indicator		183

##### 15.4.10.27.1 Type <Tp>

*Presence:* [1..1]

*Definition:* Type of the commission or fee.

**Type <Tp>** contains one of the following **FXAmountType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Code &lt;Cd&gt;</b>	[1..1]	CodeSet		180
Or}	<b>Proprietary &lt;Prtry&gt;</b>	[1..1]	Text		182

**15.4.10.27.1.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies a commission or fee type.*Datatype:* "FXAmountType1Code" on page 383

CodeName	Name	Definition
ZWIS	Zwischengewinn	Zwischengewinn.
WITH	WithholdingTax	Tax is on income deducted at source, which the paying agent is legally obliged to deduct from its payments of interest on deposits and other proceeds of a financial instrument.
VATA	ValueAddedTax	Tax is a value added tax.
TRAN	TransferTax	Tax levied on a transfer.
TRAX	TransactionTax	Tax levied on a transaction.
STEX	StockExchangeTax	Tax collected by a stock exchange.
STAM	StampDuty	Tax is on certain documents and transactions.
OTHR	OtherAmount	Another type of commission or fees.
COUN	NationalFederalTax	Tax is a country, national, or federal tax that is usually charged by the custodian.
LOCL	LocalTax	Tax that is charged by a local settlement system or local jurisdiction.
LOCO	LocalBrokerCommission	Local broker's commission amount.
LYDT	GermanLocalTax4	Local tax (Ertrag Besizanteilig) yield liable for interest down payment tax.
LOTE	GermanLocalTax3	Local tax (Zinstopf) offset interest per unit against tax exempt amount (variation to offset interest per unit in relation to tax exempt amount).
LIDT	GermanLocalTax2	Local tax (ZAS pflichtige Zinsen) - interest liable for interest down payment tax (proportion of gross interest per unit/ interim profits that is not covered by the credit in the interest pool).
EXEC	ExecutingBrokerCommission	Executing broker's commission amount.
EUTR	EUTaxRetention	Tax withheld at source in the framework of the European Directive on taxation of savings in the form of interest payments.
EQUL	Equalisation	Investor's subscription amount that is held by the fund in order to pay incentive / performance fees at the end of the fiscal year.
COAX	ConsumptionTax	Tax that is levied on goods and services purchased by customers, and is added to the retail price.
AKTI	Aktiengewinn	Share-related profit. This is a tax specific to the German market. The share-related-profit gives the fund the

CodeName	Name	Definition
		opportunity to pass on to the institutional investor redeeming fund units certain tax-free income from equity. The calculation method is based on the old Investment Tax Act (Investmentsteuergesetz).
ERFE	EarlyRedemptionFeeAmount	Early redemption fees.
ENTF	EntranceFees	Entrance fees amount
MARG	MarginAmount	Margin amount related commissions and fees.
MACO	MatchingOrConfirmationFees	Fee charged for matching and/or confirmation.
ANTO	NetGainLoss	Amount representing the difference between the cost and the current price of a security. In the context of securities settlement, it is the amount paid or received when the instructions are netted or paired off.
CREB	RebateBonification	Rebate or bonification fees or commission amount.
SPCN	SpecialConcessions	Fees, drawdown, or other reduction from or in addition to the deal price.
SUBS	Subscription	Subscription interest.
TOTL	Total	Total amount of all commissions or fees
DEAL	TradeDealAmount	Trade deal amount fees.
ACRU	AccruedInterest	Amount of interest earned on a debt, such as a bond, but not yet collected.
BAKL	BackLoadFee	Amount paid by investors when selling mutual fund shares.
CHAR	ChargesAndFees	Amount of money that cannot be categorised by another qualifier.
CBCH	CorrespondentBankCharge	Charge of the correspondent bank for transferring money.
LADT	GermanLocalTax1	Local tax (ZAS Anrechnungsbetrag) subject to interest down payment tax (proportion of interest liable for interest down payment tax/interim profit that is not covered by the tax exempt amount).
DSCA	DiscountAmount	Aggregate amount of discount.
HDGE	HedgingCost	Amount due and payable to a hedge counterparty under a hedge agreement during the relevant period.
ISDI	IssueDiscountAllowance	Amount of money defined as a discount on a new issue or on a tranche of an existing issue.
LEVY	PaymentLevyTax	Tax levied on a payment.

CodeName	Name	Definition
OCMT	OriginalCurrencyAmount	Posting/settlement amount in its original currency when conversion from/into another currency has occurred.
PRMA	PremiumAmount	Difference between the amount of money of the first leg and the amount of the second leg of the transaction.
OTMG	OnTopMargin	Amount is an on top margin.
REGF	RegulatoryFees	Amount of money charged by a regulatory authority, for example, Securities and Exchange fees.
REMU	RemunerationAmount	Amount of any other remuneration received or to be received by the broker in connection with the transaction.
RESU	ResultingAmount	Counter value of a foreign exchange conversion.
SAMG	SalesMargin	Financial metric used to assess a firm's financial health by revealing the proportion of money left over from revenues after accounting for the cost of goods sold. Gross profit margin serves as the source for paying additional expenses and future savings.
SETT	SettlementAmount	Amount of all settled transactions.
SHIP	ShippingCharge	Charge for shipping, including the insurance of securities.
ACCA	AccruedCapitalisation	Amount of unpaid interest (on bonds which have defaulted and have subsequently restructured), which is capitalized and added to the original principal amount of the bond.
PRDF	DifferenceInPrice	Difference between the deal price and another reference price.
REFD	ExpectedRefund	Amount of the expected refund.
PRWI	PartialRedemptionWithholdingAmount	Amount retained by a fund and paid out later at a time decided by the fund.
RSCH	ResearchFee	Charge or commission paid by the investor to a distributor/intermediary or other service provider for the provision of financial research.

**15.4.10.27.1.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Specifies a commission or fee types, as a proprietary code.*Datatype:* "Max35Text" on page 396**15.4.10.27.2 AmountOrRate <AmtOrRate>***Presence:* [1..1]

*Definition:* Amount or rate of the commissions and fees.

**AmountOrRate** <AmtOrRate> contains one of the following **AmountOrRate4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C6	183
Or}	<b>Rate</b> <Rate>	[1..1]	Rate		183

#### 15.4.10.27.2.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Specifies the actual amount.

*Impacted by:* [C1 "ActiveCurrency"](#), [C6 "CurrencyAmount"](#)

*Datatype:* ["ActiveCurrencyAndAmount"](#) on page 377

##### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

#### 15.4.10.27.2.2 Rate <Rate>

*Presence:* [1..1]

*Definition:* Specifies the rate (percentage) which is used to calculate the amount.

*Datatype:* ["BaseOneRate"](#) on page 392

#### 15.4.10.27.3 Sign <Sgn>

*Presence:* [0..1]

*Definition:* Indicates that the amount or rate value is positive or negative.

Usage: when absent, it means that amount value is 0 or positive.

*Datatype:* One of the following values must be used (see ["PlusOrMinusIndicator"](#) on page 391):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

#### 15.4.10.28 AdditionalReportingInformation <AddtlRptgInf>

*Presence:* [0..1]

*Definition:* Specifies additional information that might be required by the regulator.

*Datatype:* "Max210Text" on page 395

## 15.4.11 PostTradeEvent <PstTradEvt>

*Presence:* [0..1]

*Definition:* Information relating to post-trade lifecycle events.

**PostTradeEvent <PstTradEvt>** contains the following **PostTradeEvent1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Type &lt;Tp&gt;</b>	[1..1]			184
{Or	<b>Code &lt;Cd&gt;</b>	[1..1]	CodeSet		184
Or}	<b>Proprietary &lt;Prtry&gt;</b>	[1..1]	Text		184
	<b>OriginalReference &lt;OrgnlRef&gt;</b>	[1..1]	Text		185
	<b>UnderlyingLiabilityReference &lt;UndrlygLbiltyRef&gt;</b>	[0..1]	Text		185
	<b>ProfitOrLossSettlementDate &lt;PrftOrLossStlmDt&gt;</b>	[0..1]	Date		185
	<b>ProfitOrLoss &lt;PrftOrLoss&gt;</b>	[0..1]			185
	<b>Amount &lt;Amt&gt;</b>	[1..1]	Amount	C1, C6	185
	<b>Sign &lt;Sgn&gt;</b>	[0..1]	Indicator		186
	<b>OutstandingSettlementAmount &lt;OutsdngStlmAmt&gt;</b>	[0..1]	Amount	C2, C5	186

### 15.4.11.1 Type <Tp>

*Presence:* [1..1]

*Definition:* Specifies the type of post trade event.

**Type <Tp>** contains one of the following **PostTradeEventType2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Code &lt;Cd&gt;</b>	[1..1]	CodeSet		184
Or}	<b>Proprietary &lt;Prtry&gt;</b>	[1..1]	Text		184

#### 15.4.11.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the type of post trade event, as published in an external post trade event code set.

*Datatype:* "ExternalPostTradeEventType1Code" on page 383

#### 15.4.11.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the type of post trade event, in a free-text form.

*Datatype:* "Max35Text" on page 396

**15.4.11.2 OriginalReference <OrgnlRef>**

*Presence:* [1..1]

*Definition:* Provides the original trade reference.

*Datatype:* "Max35Text" on page 396

**15.4.11.3 UnderlyingLiabilityReference <UndrlygLbiltyRef>**

*Presence:* [0..1]

*Definition:* Related underlying liability, for example a commercial trade.

*Datatype:* "Max35Text" on page 396

**15.4.11.4 ProfitOrLossSettlementDate <PrftOrLossSttlmDt>**

*Presence:* [0..1]

*Definition:* Date on which any profit or loss arising from the post-trade event will be settled.

*Datatype:* "ISODate" on page 389

**15.4.11.5 ProfitOrLoss <PrftOrLoss>**

*Presence:* [0..1]

*Definition:* Amount of profit or loss that is to be settled, after any adjustments have taken place.

**ProfitOrLoss <PrftOrLoss>** contains the following **ProfitAndLossAmount2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C6	185
	<b>Sign</b> <Sgn>	[0..1]	Indicator		186

**15.4.11.5.1 Amount <Amt>**

*Presence:* [1..1]

*Definition:* Amount of profit or loss.

*Impacted by:* C1 "ActiveCurrency", C6 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 377

**Constraints**

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**15.4.11.5.2 Sign <Sgn>**

*Presence:* [0..1]

*Definition:* Indicates that the value is positive or negative.

*Datatype:* One of the following values must be used (see "[PlusOrMinusIndicator](#)" on page 391):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

**15.4.11.6 OutstandingSettlementAmount <OutsdngSttlmAmt>**

*Presence:* [0..1]

*Definition:* Amount that remains to be settled, in the specified currency if a trade is partially delivered early or partially unwound.

*Impacted by:* [C2 "ActiveOrHistoricCurrency"](#), [C5 "CurrencyAmount"](#)

*Datatype:* ["ActiveOrHistoricCurrencyAndAmount"](#) on page 378

**Constraints**

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**15.4.12 SupplementaryData <SplmtryData>**

*Presence:* [0..\*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* [C14 "SupplementaryDataRule"](#)

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 360 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		360
	Envelope <Envlp>	[1..1]	(External Schema)		360

**Constraints**

- **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 16 fxtr.016.001.06 ForeignExchangeTradeInstructionCancellationV06

## 16.1 MessageDefinition Functionality

### Scope

The ForeignExchangeTradeInstructionCancellation message is sent by a participant to a central settlement system to notify the cancellation of the foreign exchange trade previously confirmed by the sender.

### Usage

The ForeignExchangeTradeInstructionCancellation message is sent from a participant to a central settlement system to advise of the cancellation of a previously sent notification. The "Related Reference" must be used to link it to the previous notification.

### Outline

The ForeignExchangeTradeInstructionCancellationV06 MessageDefinition is composed of 12 MessageBuildingBlocks:

- A. TradeInformation  
General information related to the trade.
- B. TradingSideIdentification  
Party(ies) on the trading side of the trade.
- C. CounterpartySideIdentification  
Party(ies) on the counterparty side of the trade.
- D. AgreedRate  
Exchange rate as agreed by the traders.
- E. NonDeliverableForwardConditions  
Specifies the conditions for a non deliverable opening or fixing confirmation.
- F. TradingSideSettlementInstructions  
Settlement instructions for the amounts received by the trading side.
- G. CounterpartySideSettlementInstructions  
Settlement instructions for the amounts received by the counterparty.
- H. OptionalGeneralInformation  
Specifies whether the trade is a block or an individual trade. It also contains supplementary information such as free format information, broker's identification, dealing branches and references.

I. TradeAmounts

Amounts of the trade.

J. RegulatoryReporting

Information that is to be provided to trade repositories in the context of the regulatory standards around over-the-counter (OTC) derivatives, central counterparties and trade repositories.

K. PostTradeEvent

Information relating to post-trade lifecycle events.

L. SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

## 16.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FXTradInstrCxl>	[1..1]			
	<b>TradeInformation</b> <TradInf>	[1..1]			195
	<b>TradeDate</b> <TradDt>	[1..1]	Date		195
	<b>OriginatorReference</b> <OrgtrRef>	[1..1]	Text		196
	<b>MatchingSystemReference</b> <MtchgSysRef>	[1..1]			196
{Or	<b>MatchingSystemUniqueReference</b> <MtchgSysUnqRef>	[1..1]	Text		196
Or}	<b>RelatedReference</b> <RltdRef>	[1..1]	Text		196
	<b>CommonReference</b> <CmonRef>	[0..1]	Text		196
	<b>AmendOrCancelReason</b> <AmdOrCclRsn>	[0..1]	Text		196
	<b>OperationType</b> <OprTp>	[0..1]	Text		196
	<b>OperationScope</b> <OprScp>	[0..1]	Text		197
	<b>ProductType</b> <PdctTp>	[0..1]	Text		197
	<b>SettlementSessionIdentifier</b> <StlmSsnldr>	[0..1]	Text		197
	<b>PaymentVersusPaymentIndicator</b> <PmtVrssPmtInd>	[0..1]	Indicator		197
	<b>TradingSideIdentification</b> <TradgSdld>	[1..1]			197
	<b>SubmittingParty</b> <SubmitgPty>	[1..1]	±		198
	<b>TradeParty</b> <TradPty>	[0..1]	±		198
	<b>FundIdentification</b> <Fndld>	[0..*]			198
	<b>FundIdentification</b> <Fndld>	[1..1]	±		199
	<b>AccountIdentificationWithCustodian</b> <AcctldWthCtdn>	[0..1]	Text		199
	<b>CustodianIdentification</b> <Ctdnld>	[0..1]	±		199
	<b>CounterpartySideIdentification</b> <CtrPtySdld>	[1..1]			199
	<b>SubmittingParty</b> <SubmitgPty>	[1..1]	±		200
	<b>TradeParty</b> <TradPty>	[0..1]	±		200
	<b>FundIdentification</b> <Fndld>	[0..*]			200
	<b>FundIdentification</b> <Fndld>	[1..1]	±		201
	<b>AccountIdentificationWithCustodian</b> <AcctldWthCtdn>	[0..1]	Text		201
	<b>CustodianIdentification</b> <Ctdnld>	[0..1]	±		201
	<b>AgreedRate</b> <AgrdRate>	[0..1]			201
	<b>ExchangeRate</b> <XchgRate>	[1..1]	Rate		202

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>UnitCurrency</b> <UnitCcy>	[0..1]	CodeSet	C1	202
	<b>QuotedCurrency</b> <QtdCcy>	[0..1]	CodeSet	C1	202
	<b>NonDeliverableForwardConditions</b> <NDFConds>	[0..1]			203
	<b>OpeningIndicator</b> <OpngInd>	[1..1]	Indicator		203
	<b>OpeningFixingConditions</b> <OpngFxdConds>	[1..1]			203
{Or	<b>OpeningConditions</b> <OpngConds>	[1..1]			204
	<b>SettlementCurrency</b> <SttlmCcy>	[1..1]	CodeSet	C1	204
	<b>ValuationDate</b> <ValtnDt>	[1..1]	Date		205
	<b>SettlementRateSource</b> <SttlmRateSrc>	[1..2]		C15	205
	<b>RateSource</b> <RateSrc>	[1..1]	Text		205
	<b>Time</b> <Tm>	[0..1]	Text		205
	<b>CountryCode</b> <CtryCd>	[0..1]	CodeSet	C4	205
	<b>LocationCode</b> <LctnCd>	[0..1]	Text		206
Or}	<b>OpeningConfirmationReference</b> <OpngConfRef>	[1..1]	Text		206
	<b>TradingSideSettlementInstructions</b> <TradgSdSttlmInstrs>	[0..1]			206
	<b>DeliveryAgent</b> <DlvryAgt>	[0..1]	±		206
	<b>Intermediary</b> <Intrmy>	[0..1]	±		207
	<b>ReceivingAgent</b> <RcvgAgt>	[1..1]	±		207
	<b>BeneficiaryInstitution</b> <BnfcryInstn>	[0..1]	±		207
	<b>CounterpartySideSettlementInstructions</b> <CtrPtySdSttlmInstrs>	[0..1]			207
	<b>DeliveryAgent</b> <DlvryAgt>	[0..1]	±		208
	<b>Intermediary</b> <Intrmy>	[0..1]	±		208
	<b>ReceivingAgent</b> <RcvgAgt>	[1..1]	±		208
	<b>BeneficiaryInstitution</b> <BnfcryInstn>	[0..1]	±		209
	<b>OptionalGeneralInformation</b> <OptnlGnlInf>	[0..1]			209
	<b>BlockIndicator</b> <BlckInd>	[0..1]	Indicator		210
	<b>RelatedTradeReference</b> <RltdTradRef>	[0..1]	Text		210
	<b>DealingMethod</b> <DealgMtd>	[0..1]	CodeSet		211
	<b>BrokerIdentification</b> <Brkrld>	[0..1]	±		211
	<b>CounterpartyReference</b> <CtrPtyRef>	[0..1]	Text		211
	<b>BrokersCommission</b> <BrkrsComssn>	[0..1]	Amount	C1, C5	211

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SenderToReceiverInformation</b> <SndrToRcvrInf>	[0..1]	Text		212
	<b>DealingBranchTradingSide</b> <DealgBrnchTradgSd>	[0..1]	±		212
	<b>DealingBranchCounterpartySide</b> <DealgBrnchCtrPtySd>	[0..1]	±		212
	<b>ContactInformation</b> <CtctlInf>	[0..1]	±		212
	<b>AgreementDetails</b> <AgrmtDtls>	[0..1]			213
	<b>AgreementCode</b> <AgrmtCd>	[1..1]	Text		213
	<b>Date</b> <Dt>	[0..1]	Date		213
	<b>Version</b> <Vrsn>	[0..1]	Text		213
	<b>DefinitionsYear</b> <DfnsYr>	[0..1]	Year		213
	<b>BrokersReference</b> <BrkrsRef>	[0..1]	Text		214
	<b>PaymentClearingCentre</b> <PmtClrCentr>	[0..1]	CodeSet	C4	214
	<b>CalculationAgent</b> <ClctnAgt>	[0..1]			214
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		214
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		214
	<b>TradeAmounts</b> <TradAmts>	[1..1]			215
	<b>TradingSideBuyAmount</b> <TradgSdBuyAmt>	[1..1]			215
{Or	<b>Amount</b> <Amt>	[1..1]	Amount	C2, C6	215
Or}	<b>DigitalTokenAmount</b> <DgtlTknAmt>	[1..1]		C9	216
	<b>Identifier</b> <Idr>	[0..1]	IdentifierSet		216
	<b>Unit</b> <Unit>	[1..1]	Quantity		216
	<b>Description</b> <Desc>	[0..1]	Text		217
	<b>TradingSideSellAmount</b> <TradgSdSellAmt>	[1..1]			217
{Or	<b>Amount</b> <Amt>	[1..1]	Amount	C2, C6	217
Or}	<b>DigitalTokenAmount</b> <DgtlTknAmt>	[1..1]		C9	217
	<b>Identifier</b> <Idr>	[0..1]	IdentifierSet		218
	<b>Unit</b> <Unit>	[1..1]	Quantity		218
	<b>Description</b> <Desc>	[0..1]	Text		218
	<b>SettlementDate</b> <SttlmDt>	[1..1]	Date		218
	<b>RegulatoryReporting</b> <RgltryRptg>	[0..1]			218
	<b>TradingSideTransactionReporting</b> <TradgSdTxRptg>	[0..*]			220
	<b>ReportingJurisdiction</b> <RptgJursdctn>	[0..1]	Text		221

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReportingParty</b> <RptgPty>	[0..1]	±		221
	<b>TradingSideUniqueTransactionIdentifier</b> <TradgSdUnqTxldr>	[0..*]			221
	<b>UniqueTransactionIdentifier</b> <UnqTxldr>	[1..1]	IdentifierSet		222
	<b>PriorUniqueTransactionIdentifier</b> <PrrUnqTxldr>	[0..*]	IdentifierSet		222
	<b>CounterpartySideTransactionReporting</b> <CtrPtySdTxRptg>	[0..*]			222
	<b>ReportingJurisdiction</b> <RptgJursdctn>	[0..1]	Text		222
	<b>ReportingParty</b> <RptgPty>	[0..1]	±		222
	<b>CounterpartySideUniqueTransactionIdentifier</b> <CtrPtySdUnqTxldr>	[0..*]			223
	<b>UniqueTransactionIdentifier</b> <UnqTxldr>	[1..1]	IdentifierSet		223
	<b>PriorUniqueTransactionIdentifier</b> <PrrUnqTxldr>	[0..*]	IdentifierSet		223
	<b>CentralCounterpartyClearingHouse</b> <CntrlCtrPtyClrHs>	[0..1]	±		223
	<b>ClearingBroker</b> <ClrBrkr>	[0..1]	±		224
	<b>ClearingExceptionParty</b> <ClrXcptnPty>	[0..1]	±		224
	<b>ClearingBrokerIdentification</b> <ClrBrkrld>	[0..1]			224
	<b>SideIndicator</b> <SdInd>	[1..1]	CodeSet		225
	<b>ClearingBrokerIdentification</b> <ClrBrkrld>	[1..1]	Text		225
	<b>ClearingThresholdIndicator</b> <ClrThrshldInd>	[0..1]	Indicator		225
	<b>ClearedProductIdentification</b> <ClrdPdctld>	[0..1]	Text		225
	<b>ProductIdentifier</b> <Pdctldr>	[0..1]			225
{Or	<b>UnderlyingProductIdentifier</b> <UndrlygPdctldr>	[1..1]	CodeSet		226
Or}	<b>UniqueProductIdentifier</b> <UnqPdctldr>	[1..1]	Text		226
	<b>AllocationIndicator</b> <AllcnInd>	[0..1]	CodeSet		226
	<b>CollateralisationIndicator</b> <CollstnInd>	[0..1]	CodeSet		226
	<b>ExecutionVenue</b> <ExctnVn>	[0..1]	Text		227
	<b>ExecutionTimestamp</b> <ExctnTmstmp>	[0..1]	±		227
	<b>NonStandardFlag</b> <NonStdFlg>	[0..1]	Indicator		227
	<b>LinkSwapIdentification</b> <LkSwpld>	[0..1]	Text		227
	<b>FinancialNatureOfTheCounterpartyIndicator</b> <FinNtrOfTheCtrPtyInd>	[0..1]	Indicator		227
	<b>CollateralPortfolioIndicator</b> <CollPrftlInd>	[0..1]	Indicator		228
	<b>CollateralPortfolioCode</b> <CollPrftlCd>	[0..1]	Text		228

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PortfolioCompressionIndicator</b> <PrftlCmprssnInd>	[0..1]	Indicator		228
	<b>CorporateSectorIndicator</b> <CorpSctrInd>	[0..1]	CodeSet		228
	<b>TradeWithNonEEACounterpartyIndicator</b> <TradWthNonEEACtrPtyInd>	[0..1]	Indicator		229
	<b>IntragroupTradeIndicator</b> <NtrgrpTradInd>	[0..1]	Indicator		229
	<b>CommercialOrTreasuryFinancingIndicator</b> <ComrcIOrTrsrFincglInd>	[0..1]	Indicator		229
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[0..1]	±	C7, C8, C10, C11, C12	230
	<b>ConfirmationDateAndTimestamp</b> <ConfDtAndTmstmp>	[0..1]	DateTime		231
	<b>ClearingTimestamp</b> <ClrTmstmp>	[0..1]	Time		231
	<b>CommissionsAndFees</b> <ComssnsAndFees>	[0..*]			231
	<b>Type</b> <Tp>	[1..1]			231
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		232
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		234
	<b>AmountOrRate</b> <AmtOrRate>	[1..1]			234
{Or	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C5	235
Or}	<b>Rate</b> <Rate>	[1..1]	Rate		235
	<b>Sign</b> <Sgn>	[0..1]	Indicator		235
	<b>AdditionalReportingInformation</b> <AddtlRptgInf>	[0..1]	Text		235
	<b>PostTradeEvent</b> <PstTradEvt>	[0..1]			236
	<b>Type</b> <Tp>	[1..1]			236
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		236
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		236
	<b>OriginalReference</b> <OrgnlRef>	[1..1]	Text		237
	<b>UnderlyingLiabilityReference</b> <UndrlygLblyRef>	[0..1]	Text		237
	<b>ProfitOrLossSettlementDate</b> <PrftOrLossSttlmDt>	[0..1]	Date		237
	<b>ProfitOrLoss</b> <PrftOrLoss>	[0..1]			237
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C5	237
	<b>Sign</b> <Sgn>	[0..1]	Indicator		238
	<b>OutstandingSettlementAmount</b> <OutsdngSttlmAmt>	[0..1]	Amount	C2, C6	238
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C14	238

## 16.3 Constraints

### C1 **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

### C2 **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

### C3 **AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

### C4 **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

### C5 **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

### C6 **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

### C7 **DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

### C8 **DescriptionUsageRule**

Description must be used alone as the last resort.

### C9 **IdentifierOrDescriptionRule**

Identifier must be present or Description must be present.

### C10 **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

### C11 **ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

### C12 **OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

**C13 PartyNameOrLEIRule**

PartyName must be present or LegalEntityIdentifier must be present.

**C14 SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

**C15 TimeCountryLocationRule**

Time, Country and Location must be present together or not present at all.

## 16.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 16.4.1 TradeInformation <TradInf>

*Presence:* [1..1]

*Definition:* General information related to the trade.

**TradeInformation <TradInf>** contains the following **TradeAgreement15** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TradeDate</b> <TradDt>	[1..1]	Date		195
	<b>OriginatorReference</b> <OrgtrRef>	[1..1]	Text		196
	<b>MatchingSystemReference</b> <MtchgSysRef>	[1..1]			196
{Or	<b>MatchingSystemUniqueReference</b> <MtchgSysUnqRef>	[1..1]	Text		196
Or}	<b>RelatedReference</b> <RltdRef>	[1..1]	Text		196
	<b>CommonReference</b> <CmonRef>	[0..1]	Text		196
	<b>AmendOrCancelReason</b> <AmdOrCclRsn>	[0..1]	Text		196
	<b>OperationType</b> <OprTp>	[0..1]	Text		196
	<b>OperationScope</b> <OprScp>	[0..1]	Text		197
	<b>ProductType</b> <PdctTp>	[0..1]	Text		197
	<b>SettlementSessionIdentifier</b> <SttlmSsnldr>	[0..1]	Text		197
	<b>PaymentVersusPaymentIndicator</b> <PmtVrssPmtInd>	[0..1]	Indicator		197

#### 16.4.1.1 TradeDate <TradDt>

*Presence:* [1..1]

*Definition:* Date on which the trading parties agreed to amend or cancel the trade.

*Datatype:* "ISODate" on page 389

**16.4.1.2 OriginatorReference <OrgtrRef>**

*Presence:* [1..1]

*Definition:* Reference of the present instruction assigned by the party issuing the message. This reference must be unique amongst all messages of same type sent by the same party.

*Datatype:* "Max35Text" on page 396

**16.4.1.3 MatchingSystemReference <MtchgSysRef>**

*Presence:* [1..1]

*Definition:* Identification of a matching system reference by a choice between a matching system unique identification or the related reference.

**MatchingSystemReference <MtchgSysRef>** contains one of the following **MatchingSystemReference1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>MatchingSystemUniqueReference &lt;MtchgSysUnqRef&gt;</b>	[1..1]	Text		196
Or}	<b>RelatedReference &lt;RltdRef&gt;</b>	[1..1]	Text		196

**16.4.1.3.1 MatchingSystemUniqueReference <MtchgSysUnqRef>**

*Presence:* [1..1]

*Definition:* Reference to the unique system identification assigned to the trade by the central matching system.

*Datatype:* "Max35Text" on page 396

**16.4.1.3.2 RelatedReference <RltdRef>**

*Presence:* [1..1]

*Definition:* Refers to the identification of a previous event in the life of a trade which is amended or cancelled.

*Datatype:* "Max35Text" on page 396

**16.4.1.4 CommonReference <CmonRef>**

*Presence:* [0..1]

*Definition:* Reference common to both parties of the trade.

*Datatype:* "Max35Text" on page 396

**16.4.1.5 AmendOrCancelReason <AmdOrCclRsn>**

*Presence:* [0..1]

*Definition:* Describes the reason for the cancellation or the amendment.

*Datatype:* "Max35Text" on page 396

**16.4.1.6 OperationType <OprTp>**

*Presence:* [0..1]

*Definition:* Specifies the type of underlying transaction, for example cancellation (CANC).

*Datatype:* "Max4Text" on page 396

#### **16.4.1.7 OperationScope <OprScp>**

*Presence:* [0..1]

*Definition:* Specifies the business role between the submitter and the trade party, for example Agent (AGNT).

*Datatype:* "Max4Text" on page 396

#### **16.4.1.8 ProductType <PdctTp>**

*Presence:* [0..1]

*Definition:* Specifies the product for which the status of the confirmation is reported.

*Datatype:* "Max35Text" on page 396

#### **16.4.1.9 SettlementSessionIdentifier <StlmSsnldr>**

*Presence:* [0..1]

*Definition:* To indicate the requested CLS settlement session that the related trade is part of.

*Datatype:* "Exact4AlphaNumericText" on page 393

#### **16.4.1.10 PaymentVersusPaymentIndicator <PmtVrssPmtInd>**

*Presence:* [0..1]

*Definition:* Specifies if the FX transaction is PVP settlement. Payment versus payment (PvP) settlement arrangement allows for two currencies in a foreign exchange (FX) contract to exchange simultaneously on a central settlement platform to eliminate the settlement risk. To apply PVP, the two parties in the FX contract need to have a pre-agreement with the central settlement platform, for example, USD/MYR FX deals require both parties to have an agreement to settle via HK Interbank Clearing Ltd settlement platform.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 391):

- *Meaning When True:* Yes
- *Meaning When False:* No

### **16.4.2 TradingSideIdentification <TradgSdld>**

*Presence:* [1..1]

*Definition:* Party(ies) on the trading side of the trade.

**TradingSideIdentification <TradgSdld>** contains the following **TradePartyIdentification8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SubmittingParty</b> <SubmitgPty>	[1..1]	±		198
	<b>TradeParty</b> <TradPty>	[0..1]	±		198
	<b>FundIdentification</b> <Fndld>	[0..*]			198
	<b>FundIdentification</b> <Fndld>	[1..1]	±		199
	<b>AccountIdentificationWithCustodian</b> <AcctldWthCtdn>	[0..1]	Text		199
	<b>CustodianIdentification</b> <Ctdnld>	[0..1]	±		199

#### 16.4.2.1 SubmittingParty <SubmitgPty>

*Presence:* [1..1]

*Definition:* Party that submits the foreign exchange trade to the matching system or to the settlement system or to the counterparty.

**SubmittingParty <SubmitgPty>** contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <Ptyld>	[1..1]	±	C11	364

#### 16.4.2.2 TradeParty <TradPty>

*Presence:* [0..1]

*Definition:* Party that originated the foreign exchange trade. This party may be the same as the submitting party.

**TradeParty <TradPty>** contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <Ptyld>	[1..1]	±	C11	364

#### 16.4.2.3 FundIdentification <Fndld>

*Presence:* [0..\*]

*Definition:* Identifies the fund that is one of the parties in the foreign exchange trade.

**FundIdentification <FndId>** contains the following **FundIdentification5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FundIdentification &lt;FndId&gt;</b>	[1..1]	±		199
	<b>AccountIdentificationWithCustodian &lt;AcctIdWthCtdn&gt;</b>	[0..1]	Text		199
	<b>CustodianIdentification &lt;CtdnId&gt;</b>	[0..1]	±		199

#### 16.4.2.3.1 FundIdentification <FndId>

*Presence:* [1..1]

*Definition:* Identification of the investment fund.

**FundIdentification <FndId>** contains the following elements (see "[PartyIdentification60](#)" on page 365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FundIdentification <FndId>	[1..1]	Text		365
	NameAndAddress <NmAndAdr>	[0..1]	±		365
	LegalEntityIdentifier <LglnTtyldr>	[0..1]	IdentifierSet		366

#### 16.4.2.3.2 AccountIdentificationWithCustodian <AcctIdWthCtdn>

*Presence:* [0..1]

*Definition:* Identifies the account of the fund held with the custodian.

*Datatype:* "[Max35Text](#)" on page 396

#### 16.4.2.3.3 CustodianIdentification <CtdnId>

*Presence:* [0..1]

*Definition:* Identification of the custodian which services the account of the fund.

**CustodianIdentification <CtdnId>** contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <Ptyldr>	[1..1]	±	C11	364

### 16.4.3 CounterpartySideIdentification <CtrPtySdId>

*Presence:* [1..1]

*Definition:* Party(ies) on the counterparty side of the trade.

**CounterpartySideIdentification <CtrPtySdld>** contains the following **TradePartyIdentification8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SubmittingParty</b> <SubmitgPty>	[1..1]	±		200
	<b>TradeParty</b> <TradPty>	[0..1]	±		200
	<b>FundIdentification</b> <Fndld>	[0..*]			200
	<b>FundIdentification</b> <Fndld>	[1..1]	±		201
	<b>AccountIdentificationWithCustodian</b> <AcctldWthCtdn>	[0..1]	Text		201
	<b>CustodianIdentification</b> <Ctdnld>	[0..1]	±		201

#### 16.4.3.1 SubmittingParty <SubmitgPty>

*Presence:* [1..1]

*Definition:* Party that submits the foreign exchange trade to the matching system or to the settlement system or to the counterparty.

**SubmittingParty <SubmitgPty>** contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <Ptyld>	[1..1]	±	C11	364

#### 16.4.3.2 TradeParty <TradPty>

*Presence:* [0..1]

*Definition:* Party that originated the foreign exchange trade. This party may be the same as the submitting party.

**TradeParty <TradPty>** contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <Ptyld>	[1..1]	±	C11	364

#### 16.4.3.3 FundIdentification <Fndld>

*Presence:* [0..\*]

*Definition:* Identifies the fund that is one of the parties in the foreign exchange trade.

**FundIdentification <FndId>** contains the following **FundIdentification5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FundIdentification &lt;FndId&gt;</b>	[1..1]	±		201
	<b>AccountIdentificationWithCustodian &lt;AcctIdWthCtdn&gt;</b>	[0..1]	Text		201
	<b>CustodianIdentification &lt;CtdnId&gt;</b>	[0..1]	±		201

#### 16.4.3.3.1 FundIdentification <FndId>

*Presence:* [1..1]

*Definition:* Identification of the investment fund.

**FundIdentification <FndId>** contains the following elements (see "[PartyIdentification60](#)" on page 365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FundIdentification <FndId>	[1..1]	Text		365
	NameAndAddress <NmAndAdr>	[0..1]	±		365
	LegalEntityIdentifier <LglnNtyldr>	[0..1]	IdentifierSet		366

#### 16.4.3.3.2 AccountIdentificationWithCustodian <AcctIdWthCtdn>

*Presence:* [0..1]

*Definition:* Identifies the account of the fund held with the custodian.

*Datatype:* "Max35Text" on page 396

#### 16.4.3.3.3 CustodianIdentification <CtdnId>

*Presence:* [0..1]

*Definition:* Identification of the custodian which services the account of the fund.

**CustodianIdentification <CtdnId>** contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <Ptyldr>	[1..1]	±	C11	364

### 16.4.4 AgreedRate <AgrdRate>

*Presence:* [0..1]

*Definition:* Exchange rate as agreed by the traders.

**AgreedRate <AgrdRate>** contains the following **AgreedRate3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ExchangeRate</b> <XchgRate>	[1..1]	Rate		202
	<b>UnitCurrency</b> <UnitCcy>	[0..1]	CodeSet	C1	202
	<b>QuotedCurrency</b> <QtdCcy>	[0..1]	CodeSet	C1	202

#### 16.4.4.1 ExchangeRate <XchgRate>

*Presence:* [1..1]

*Definition:* The value of one currency expressed in relation to another currency. ExchangeRate expresses the ratio between UnitCurrency and QuotedCurrency (ExchangeRate = UnitCurrency/QuotedCurrency).

*Datatype:* "BaseOneRate" on page 392

#### 16.4.4.2 UnitCurrency <UnitCcy>

*Presence:* [0..1]

*Definition:* Currency in which the rate of exchange is expressed in a currency exchange. In the example 1GBP = xxxCUR, the unit currency is GBP.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 379

##### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

#### 16.4.4.3 QuotedCurrency <QtdCcy>

*Presence:* [0..1]

*Definition:* Currency into which the base currency is converted, in a currency exchange.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 379

##### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

## 16.4.5 NonDeliverableForwardConditions <NDFConds>

*Presence:* [0..1]

*Definition:* Specifies the conditions for a non deliverable opening or fixing confirmation.

**NonDeliverableForwardConditions <NDFConds>** contains the following **NonDeliverableForwardConditions1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>OpeningIndicator</b> <OpngInd>	[1..1]	Indicator		203
	<b>OpeningFixingConditions</b> <OpngFgxConds>	[1..1]			203
{Or	<b>OpeningConditions</b> <OpngConds>	[1..1]			204
	<b>SettlementCurrency</b> <SttlmCcy>	[1..1]	CodeSet	C1	204
	<b>ValuationDate</b> <ValtnDt>	[1..1]	Date		205
	<b>SettlementRateSource</b> <SttlmRateSrc>	[1..2]		C15	205
	<b>RateSource</b> <RateSrc>	[1..1]	Text		205
	<b>Time</b> <Tm>	[0..1]	Text		205
	<b>CountryCode</b> <CtryCd>	[0..1]	CodeSet	C4	205
	<b>LocationCode</b> <LctnCd>	[0..1]	Text		206
Or}	<b>OpeningConfirmationReference</b> <OpngConfRef>	[1..1]	Text		206

### 16.4.5.1 OpeningIndicator <OpngInd>

*Presence:* [1..1]

*Definition:* Specifies whether the instruction is an NDF opening or fixing.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 391):

- *Meaning When True:* Yes
- *Meaning When False:* No

### 16.4.5.2 OpeningFixingConditions <OpngFgxConds>

*Presence:* [1..1]

*Definition:* Specifies either the conditions for an NDF opening or an NDF fixing confirmation.

**OpeningFixingConditions <OpngFvgConds>** contains one of the following **NDFOpeningFixing1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>OpeningConditions</b> <OpngConds>	[1..1]			204
	<b>SettlementCurrency</b> <SttlmCcy>	[1..1]	CodeSet	C1	204
	<b>ValuationDate</b> <ValtnDt>	[1..1]	Date		205
	<b>SettlementRateSource</b> <SttlmRateSrc>	[1..2]		C15	205
	<b>RateSource</b> <RateSrc>	[1..1]	Text		205
	<b>Time</b> <Tm>	[0..1]	Text		205
	<b>CountryCode</b> <CtryCd>	[0..1]	CodeSet	C4	205
	<b>LocationCode</b> <LctnCd>	[0..1]	Text		206
Or}	<b>OpeningConfirmationReference</b> <OpngConfRef>	[1..1]	Text		206

#### 16.4.5.2.1 OpeningConditions <OpngConds>

*Presence:* [1..1]

*Definition:* Used to provide the opening information associated with an NDF trade.

**OpeningConditions <OpngConds>** contains the following **OpeningConditions1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementCurrency</b> <SttlmCcy>	[1..1]	CodeSet	C1	204
	<b>ValuationDate</b> <ValtnDt>	[1..1]	Date		205
	<b>SettlementRateSource</b> <SttlmRateSrc>	[1..2]		C15	205
	<b>RateSource</b> <RateSrc>	[1..1]	Text		205
	<b>Time</b> <Tm>	[0..1]	Text		205
	<b>CountryCode</b> <CtryCd>	[0..1]	CodeSet	C4	205
	<b>LocationCode</b> <LctnCd>	[0..1]	Text		206

##### 16.4.5.2.1.1 SettlementCurrency <SttlmCcy>

*Presence:* [1..1]

*Definition:* Specifies the settlement currency of the non deliverable trade.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 379

#### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

#### 16.4.5.2.1.2 ValuationDate <ValtnDt>

*Presence:* [1..1]

*Definition:* Specifies the valuation date for a non deliverable trade.

*Datatype:* "ISODate" on page 389

#### 16.4.5.2.1.3 SettlementRateSource <SttlmRateSrc>

*Presence:* [1..2]

*Definition:* Specifies the rate source associated with the non deliverable trade.

*Impacted by:* C15 "TimeCountryLocationRule"

**SettlementRateSource <SttlmRateSrc>** contains the following **SettlementRateSource1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>RateSource</b> <RateSrc>	[1..1]	Text		205
	<b>Time</b> <Tm>	[0..1]	Text		205
	<b>CountryCode</b> <CtryCd>	[0..1]	CodeSet	C4	205
	<b>LocationCode</b> <LctnCd>	[0..1]	Text		206

#### Constraints

- **TimeCountryLocationRule**

Time, Country and Location must be present together or not present at all.

#### 16.4.5.2.1.3.1 RateSource <RateSrc>

*Presence:* [1..1]

*Definition:* Specifies the rate source for the non deliverable trade.

*Datatype:* "RateSourceText" on page 397

#### 16.4.5.2.1.3.2 Time <Tm>

*Presence:* [0..1]

*Definition:* Specifies the time "HHMM" associated with the rate source.

*Datatype:* "Exact4NumericText" on page 393

#### 16.4.5.2.1.3.3 CountryCode <CtryCd>

*Presence:* [0..1]

*Definition:* Specifies the country code for the quoted rate source.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 381

**Constraints**• **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**16.4.5.2.1.3.4 LocationCode <LctnCd>**

*Presence:* [0..1]

*Definition:* The location expressed as a 2 character code.

*Datatype:* "Exact2AlphaNumericText" on page 393

**16.4.5.2.2 OpeningConfirmationReference <OpngConfRef>**

*Presence:* [1..1]

*Definition:* Reference of the opening confirmation provided on an NDF fixing instruction to link back to the original NDF opening confirmation.

*Datatype:* "Max35Text" on page 396

**16.4.6 TradingSideSettlementInstructions  
<TradgSdSttlmInstrs>**

*Presence:* [0..1]

*Definition:* Settlement instructions for the amounts received by the trading side.

**TradingSideSettlementInstructions <TradgSdSttlmInstrs>** contains the following **SettlementParties120** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>DeliveryAgent</b> <DlvryAgt>	[0..1]	±		206
	<b>Intermediary</b> <Intrmy>	[0..1]	±		207
	<b>ReceivingAgent</b> <RcvgAgt>	[1..1]	±		207
	<b>BeneficiaryInstitution</b> <BnfcryInstn>	[0..1]	±		207

**16.4.6.1 DeliveryAgent <DlvryAgt>**

*Presence:* [0..1]

*Definition:* Financial institution from which cash will be transferred.

**DeliveryAgent <DlvryAgt>** contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

**16.4.6.2 Intermediary <Intrmy>***Presence:* [0..1]*Definition:* Party, within the settlement chain, between the delivery and receiving agents.**Intermediary <Intrmy>** contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

**16.4.6.3 ReceivingAgent <RcvgAgt>***Presence:* [1..1]*Definition:* Financial institution where the payee will receive the funds.**ReceivingAgent <RcvgAgt>** contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

**16.4.6.4 BeneficiaryInstitution <BnfcryInstn>***Presence:* [0..1]*Definition:* Ultimate institution that will receive the funds when different from the trading or counterparty side.**BeneficiaryInstitution <BnfcryInstn>** contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

**16.4.7 CounterpartySideSettlementInstructions  
<CtrPtySdSttlmInstrs>***Presence:* [0..1]*Definition:* Settlement instructions for the amounts received by the counterparty.

**CounterpartySideSettlementInstructions <CtrPtySdSttlmInstrs>** contains the following **SettlementParties120** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>DeliveryAgent</b> <DlvryAgt>	[0..1]	±		208
	<b>Intermediary</b> <Intrmy>	[0..1]	±		208
	<b>ReceivingAgent</b> <RcvgAgt>	[1..1]	±		208
	<b>BeneficiaryInstitution</b> <BnfcryInstn>	[0..1]	±		209

#### 16.4.7.1 DeliveryAgent <DlvryAgt>

*Presence:* [0..1]

*Definition:* Financial institution from which cash will be transferred.

**DeliveryAgent <DlvryAgt>** contains one of the following elements (see "[PartyIdentification242Choice](#)" on [page 363](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

#### 16.4.7.2 Intermediary <Intrmy>

*Presence:* [0..1]

*Definition:* Party, within the settlement chain, between the delivery and receiving agents.

**Intermediary <Intrmy>** contains one of the following elements (see "[PartyIdentification242Choice](#)" on [page 363](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

#### 16.4.7.3 ReceivingAgent <RcvgAgt>

*Presence:* [1..1]

*Definition:* Financial institution where the payee will receive the funds.

**ReceivingAgent <RcvgAgt>** contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

#### 16.4.7.4 BeneficiaryInstitution <BnfcryInstn>

*Presence:* [0..1]

*Definition:* Ultimate institution that will receive the funds when different from the trading or counterparty side.

**BeneficiaryInstitution <BnfcryInstn>** contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

#### 16.4.8 OptionalGeneralInformation <OptnlGnlInf>

*Presence:* [0..1]

*Definition:* Specifies whether the trade is a block or an individual trade. It also contains supplementary information such as free format information, broker's identification, dealing branches and references.

**OptionalGeneralInformation <OptnlGnlInf>** contains the following **GeneralInformation9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BlockIndicator</b> <BlckInd>	[0..1]	Indicator		210
	<b>RelatedTradeReference</b> <RltdTradRef>	[0..1]	Text		210
	<b>DealingMethod</b> <DealgMtd>	[0..1]	CodeSet		211
	<b>BrokerIdentification</b> <Brkrld>	[0..1]	±		211
	<b>CounterpartyReference</b> <CtrPtyRef>	[0..1]	Text		211
	<b>BrokersCommission</b> <BrkrsComssn>	[0..1]	Amount	C1, C5	211
	<b>SenderToReceiverInformation</b> <SndrToRcvrInf>	[0..1]	Text		212
	<b>DealingBranchTradingSide</b> <DealgBrnchTradgSd>	[0..1]	±		212
	<b>DealingBranchCounterpartySide</b> <DealgBrnchCtrPtySd>	[0..1]	±		212
	<b>ContactInformation</b> <CtctInf>	[0..1]	±		212
	<b>AgreementDetails</b> <AgrmtDtls>	[0..1]			213
	<b>AgreementCode</b> <AgrmtCd>	[1..1]	Text		213
	<b>Date</b> <Dt>	[0..1]	Date		213
	<b>Version</b> <Vrsn>	[0..1]	Text		213
	<b>DefinitionsYear</b> <DefnsYr>	[0..1]	Year		213
	<b>BrokersReference</b> <BrkrsRef>	[0..1]	Text		214
	<b>PaymentClearingCentre</b> <PmtClrCentr>	[0..1]	CodeSet	C4	214
	<b>CalculationAgent</b> <ClctnAgt>	[0..1]			214
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		214
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		214

#### 16.4.8.1 BlockIndicator <BlckInd>

*Presence:* [0..1]

*Definition:* Indicates whether the trade is a block or single trade.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 391):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 16.4.8.2 RelatedTradeReference <RltdTradRef>

*Presence:* [0..1]

*Definition:* Reference to a preceding transaction, for example, an option or swap.

*Datatype:* "Max35Text" on page 396

### 16.4.8.3 DealingMethod <DealgMtd>

*Presence:* [0..1]

*Definition:* Method used by the trading parties to negotiate and/or execute a deal.

*Datatype:* "Trading1MethodCode" on page 388

CodeName	Name	Definition
ELEC	Electronic	Trade executed through an electronic trading system.
PHON	Phone	Trade executed over the phone.
BROK	Broker	Trade executed through a broker.

### 16.4.8.4 BrokerIdentification <BrkrId>

*Presence:* [0..1]

*Definition:* Specifies the broker which arranged the deal between the trading side and the counterparty side or, when two money brokers are involved, between the trading side and the other money broker.

**BrokerIdentification <BrkrId>** contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

### 16.4.8.5 CounterpartyReference <CtrPtyRef>

*Presence:* [0..1]

*Definition:* Counterparty's reference for the trade.

*Datatype:* "Max35Text" on page 396

### 16.4.8.6 BrokersCommission <BrkrsComssn>

*Presence:* [0..1]

*Definition:* Brokerage fee for a broker confirmation.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 377

#### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

#### 16.4.8.7 SenderToReceiverInformation <SndrToRcvrInf>

*Presence:* [0..1]

*Definition:* Specifies additional information for the receiver and applies to the whole message.

*Datatype:* "Max210Text" on page 395

#### 16.4.8.8 DealingBranchTradingSide <DealgBrnchTradgSd>

*Presence:* [0..1]

*Definition:* Specifies the branch at the trading side with which the deal was done.

**DealingBranchTradingSide <DealgBrnchTradgSd>** contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

#### 16.4.8.9 DealingBranchCounterpartySide <DealgBrnchCtrPtySd>

*Presence:* [0..1]

*Definition:* Specifies the branch at the counterparty side with which the deal was done.

**DealingBranchCounterpartySide <DealgBrnchCtrPtySd>** contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

#### 16.4.8.10 ContactInformation <CtctInf>

*Presence:* [0..1]

*Definition:* Specifies the name and/or electronic address of the receiver of the message who may be contacted for any queries concerning this trade.

**ContactInformation <CtctInf>** contains the following elements (see "[ContactInformation1](#)" on page 358 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[0..1]	Text		358
	FaxNumber <FaxNb>	[0..1]	Text		358
	TelephoneNumber <TelNb>	[0..1]	Text		358
	EmailAddress <EmailAdr>	[0..1]	Text		358

#### 16.4.8.11 AgreementDetails <AgrmtDtls>

*Presence:* [0..1]

*Definition:* Specifies the type, date and version of the agreement used in a trade.

**AgreementDetails <AgrmtDtls>** contains the following **AgreementConditions1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AgreementCode</b> <AgrmtCd>	[1..1]	Text		213
	<b>Date</b> <Dt>	[0..1]	Date		213
	<b>Version</b> <Vrsn>	[0..1]	Text		213

##### 16.4.8.11.1 AgreementCode <AgrmtCd>

*Presence:* [1..1]

*Definition:* Specifies the type of agreement.

*Datatype:* "[Max6AlphaText](#)" on page 397

##### 16.4.8.11.2 Date <Dt>

*Presence:* [0..1]

*Definition:* Specifies the date of the agreement.

*Datatype:* "[ISODate](#)" on page 389

##### 16.4.8.11.3 Version <Vrsn>

*Presence:* [0..1]

*Definition:* Specifies the version of the agreement.

*Datatype:* "[Exact4NumericText](#)" on page 393

#### 16.4.8.12 DefinitionsYear <DefsYr>

*Presence:* [0..1]

*Definition:* Specifies the year of definitions of the agreement.

*Datatype:* "[ISOYear](#)" on page 398

**16.4.8.13 BrokersReference <BrkrsRef>**

*Presence:* [0..1]

*Definition:* Specifies a reference applied to the trade instruction by a broker.

*Datatype:* "Max35Text" on page 396

**16.4.8.14 PaymentClearingCentre <PmtClrCentr>**

*Presence:* [0..1]

*Definition:* Specifies the place of clearing for offshore currency trades.

Usage: Used to designate the clearing centre for offshore currency trades. It must not be used for trades that settle onshore.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 381

**Constraints****• Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**16.4.8.15 CalculationAgent <ClctnAgt>**

*Presence:* [0..1]

*Definition:* Specifies the party that will act as calculation agent for a cash-settled trade.

**CalculationAgent <ClctnAgt>** contains one of the following **CalculationAgent1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		214
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		214

**16.4.8.15.1 Code <Cd>**

*Presence:* [1..1]

*Definition:* Specifies the party that will act as calculation agent, as published in an external calculation agent code set.

*Datatype:* "ExternalCalculationAgent1Code" on page 382

**16.4.8.15.2 Proprietary <Prtry>**

*Presence:* [1..1]

*Definition:* Specifies the party that will act as calculation agent, in a free-text form.

*Datatype:* "Max35Text" on page 396

## 16.4.9 TradeAmounts <TradAmts>

*Presence:* [1..1]

*Definition:* Amounts of the trade.

**TradeAmounts <TradAmts>** contains the following **AmountsAndValueDate8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TradingSideBuyAmount</b> <TradgSdBuyAmt>	[1..1]			215
{Or	<b>Amount</b> <Amt>	[1..1]	Amount	C2, C6	215
Or}	<b>DigitalTokenAmount</b> <DgtlTknAmt>	[1..1]		C9	216
	<b>Identifier</b> <Idr>	[0..1]	IdentifierSet		216
	<b>Unit</b> <Unit>	[1..1]	Quantity		216
	<b>Description</b> <Desc>	[0..1]	Text		217
	<b>TradingSideSellAmount</b> <TradgSdSellAmt>	[1..1]			217
{Or	<b>Amount</b> <Amt>	[1..1]	Amount	C2, C6	217
Or}	<b>DigitalTokenAmount</b> <DgtlTknAmt>	[1..1]		C9	217
	<b>Identifier</b> <Idr>	[0..1]	IdentifierSet		218
	<b>Unit</b> <Unit>	[1..1]	Quantity		218
	<b>Description</b> <Desc>	[0..1]	Text		218
	<b>SettlementDate</b> <SttlmDt>	[1..1]	Date		218

### 16.4.9.1 TradingSideBuyAmount <TradgSdBuyAmt>

*Presence:* [1..1]

*Definition:* Currency and amount bought in a foreign exchange trade.

**TradingSideBuyAmount <TradgSdBuyAmt>** contains one of the following **CurrencyOrDigitalTokenAmount2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Amount</b> <Amt>	[1..1]	Amount	C2, C6	215
Or}	<b>DigitalTokenAmount</b> <DgtlTknAmt>	[1..1]		C9	216
	<b>Identifier</b> <Idr>	[0..1]	IdentifierSet		216
	<b>Unit</b> <Unit>	[1..1]	Quantity		216
	<b>Description</b> <Desc>	[0..1]	Text		217

#### 16.4.9.1.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount specified as an ISO currency (ISO 4217).

*Impacted by:* C2 "ActiveOrHistoricCurrency", C6 "CurrencyAmount"

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 378

#### Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

#### 16.4.9.1.2 DigitalTokenAmount <DgtlTknAmt>

*Presence:* [1..1]

*Definition:* Amount specified as a non-ISO currency (ISO 4217).

*Impacted by:* C9 "IdentifierOrDescriptionRule"

**DigitalTokenAmount <DgtlTknAmt>** contains the following **DigitalTokenAmount3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identifier</b> <Idr>	[0..1]	IdentifierSet		216
	<b>Unit</b> <Unit>	[1..1]	Quantity		216
	<b>Description</b> <Desc>	[0..1]	Text		217

#### Constraints

- **IdentifierOrDescriptionRule**

Identifier must be present or Description must be present.

```
Following Must be True
  /Identifier Must be present
Or   /Description Must be present
```

##### 16.4.9.1.2.1 Identifier <Idr>

*Presence:* [0..1]

*Definition:* Specifies the digital token identifier (DTI).

*Datatype:* "DTI2024Identifier" on page 390

##### 16.4.9.1.2.2 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity of digital tokens expressed as a number, for example, a number of blockchain tokens.

*Datatype:* "Max30DecimalNumber" on page 392

**16.4.9.1.2.3 Description <Desc>**

*Presence:* [0..1]

*Definition:* Provides a description of the digital token identifier.

*Datatype:* "Max30Text" on page 395

**16.4.9.2 TradingSideSellAmount <TradgSdSellAmt>**

*Presence:* [1..1]

*Definition:* Currency and amount sold in a foreign exchange trade.

**TradingSideSellAmount <TradgSdSellAmt>** contains one of the following **CurrencyOrDigitalTokenAmount2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Amount</b> <Amt>	[1..1]	Amount	C2, C6	217
Or}	<b>DigitalTokenAmount</b> <DgtITknAmt>	[1..1]		C9	217
	<b>Identifier</b> <Idr>	[0..1]	IdentifierSet		218
	<b>Unit</b> <Unit>	[1..1]	Quantity		218
	<b>Description</b> <Desc>	[0..1]	Text		218

**16.4.9.2.1 Amount <Amt>**

*Presence:* [1..1]

*Definition:* Amount specified as an ISO currency (ISO 4217).

*Impacted by:* C2 "ActiveOrHistoricCurrency", C6 "CurrencyAmount"

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 378

**Constraints**

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**16.4.9.2.2 DigitalTokenAmount <DgtITknAmt>**

*Presence:* [1..1]

*Definition:* Amount specified as a non-ISO currency (ISO 4217).

*Impacted by:* C9 "IdentifierOrDescriptionRule"

**DigitalTokenAmount <DgtlTknAmt>** contains the following **DigitalTokenAmount3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identifier</b> <Idr>	[0..1]	IdentifierSet		218
	<b>Unit</b> <Unit>	[1..1]	Quantity		218
	<b>Description</b> <Desc>	[0..1]	Text		218

#### Constraints

- **IdentifierOrDescriptionRule**

Identifier must be present or Description must be present.

Following Must be True  
 /Identifier Must be present  
 Or /Description Must be present

#### 16.4.9.2.2.1 Identifier <Idr>

*Presence:* [0..1]

*Definition:* Specifies the digital token identifier (DTI).

*Datatype:* "DTI2024Identifier" on page 390

#### 16.4.9.2.2.2 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity of digital tokens expressed as a number, for example, a number of blockchain tokens.

*Datatype:* "Max30DecimalNumber" on page 392

#### 16.4.9.2.2.3 Description <Desc>

*Presence:* [0..1]

*Definition:* Provides a description of the digital token identifier.

*Datatype:* "Max30Text" on page 395

#### 16.4.9.3 SettlementDate <StlmDt>

*Presence:* [1..1]

*Definition:* Date on which the trade is settled, for example, the amounts are due.

*Datatype:* "ISODate" on page 389

### 16.4.10 RegulatoryReporting <RgltryRptg>

*Presence:* [0..1]

*Definition:* Information that is to be provided to trade repositories in the context of the regulatory standards around over-the-counter (OTC) derivatives, central counterparties and trade repositories.

**RegulatoryReporting <RgltryRptg>** contains the following **RegulatoryReporting8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TradingSideTransactionReporting</b> <TradgSdTxRptg>	[0..*]			220
	<b>ReportingJurisdiction</b> <RptgJursdctn>	[0..1]	Text		221
	<b>ReportingParty</b> <RptgPty>	[0..1]	±		221
	<b>TradingSideUniqueTransactionIdentifier</b> <TradgSdUnqTxldr>	[0..*]			221
	<b>UniqueTransactionIdentifier</b> <UnqTxldr>	[1..1]	IdentifierSet		222
	<b>PriorUniqueTransactionIdentifier</b> <PrrUnqTxldr>	[0..*]	IdentifierSet		222
	<b>CounterpartySideTransactionReporting</b> <CtrPtySdTxRptg>	[0..*]			222
	<b>ReportingJurisdiction</b> <RptgJursdctn>	[0..1]	Text		222
	<b>ReportingParty</b> <RptgPty>	[0..1]	±		222
	<b>CounterpartySideUniqueTransactionIdentifier</b> <CtrPtySdUnqTxldr>	[0..*]			223
	<b>UniqueTransactionIdentifier</b> <UnqTxldr>	[1..1]	IdentifierSet		223
	<b>PriorUniqueTransactionIdentifier</b> <PrrUnqTxldr>	[0..*]	IdentifierSet		223
	<b>CentralCounterpartyClearingHouse</b> <CntrlCtrPtyClrHs>	[0..1]	±		223
	<b>ClearingBroker</b> <ClrBrkr>	[0..1]	±		224
	<b>ClearingExceptionParty</b> <ClrXcptnPty>	[0..1]	±		224
	<b>ClearingBrokerIdentification</b> <ClrBrkrld>	[0..1]			224
	<b>SideIndicator</b> <SdInd>	[1..1]	CodeSet		225
	<b>ClearingBrokerIdentification</b> <ClrBrkrld>	[1..1]	Text		225
	<b>ClearingThresholdIndicator</b> <ClrThrshldInd>	[0..1]	Indicator		225
	<b>ClearedProductIdentification</b> <ClrdPdctld>	[0..1]	Text		225
	<b>ProductIdentifier</b> <Pdctldr>	[0..1]			225
{Or	<b>UnderlyingProductIdentifier</b> <UndrlygPdctldr>	[1..1]	CodeSet		226
Or}	<b>UniqueProductIdentifier</b> <UnqPdctldr>	[1..1]	Text		226
	<b>AllocationIndicator</b> <AllcnInd>	[0..1]	CodeSet		226
	<b>CollateralisationIndicator</b> <CollstnInd>	[0..1]	CodeSet		226
	<b>ExecutionVenue</b> <ExctnVn>	[0..1]	Text		227
	<b>ExecutionTimestamp</b> <ExctnTmstmp>	[0..1]	±		227
	<b>NonStandardFlag</b> <NonStdFlg>	[0..1]	Indicator		227
	<b>LinkSwapIdentification</b> <LkSwpld>	[0..1]	Text		227

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FinancialNatureOfTheCounterpartyIndicator</b> <FinNtrOfTheCtrPtyInd>	[0..1]	Indicator		227
	<b>CollateralPortfolioIndicator</b> <CollPrflInd>	[0..1]	Indicator		228
	<b>CollateralPortfolioCode</b> <CollPrflCd>	[0..1]	Text		228
	<b>PortfolioCompressionIndicator</b> <PrflCmprssnInd>	[0..1]	Indicator		228
	<b>CorporateSectorIndicator</b> <CorpSctrInd>	[0..1]	CodeSet		228
	<b>TradeWithNonEEACounterpartyIndicator</b> <TradWthNonEEACtrPtyInd>	[0..1]	Indicator		229
	<b>IntragroupTradeIndicator</b> <NtrgrpTradInd>	[0..1]	Indicator		229
	<b>CommercialOrTreasuryFinancingIndicator</b> <ComrcIOrTrsrFincInd>	[0..1]	Indicator		229
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[0..1]	±	C7, C8, C10, C11, C12	230
	<b>ConfirmationDateAndTimestamp</b> <ConfDtAndTmstmp>	[0..1]	DateTime		231
	<b>ClearingTimestamp</b> <ClrTmstmp>	[0..1]	Time		231
	<b>CommissionsAndFees</b> <ComssnsAndFees>	[0..*]			231
	<b>Type</b> <Tp>	[1..1]			231
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		232
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		234
	<b>AmountOrRate</b> <AmtOrRate>	[1..1]			234
{Or	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C5	235
Or}	<b>Rate</b> <Rate>	[1..1]	Rate		235
	<b>Sign</b> <Sgn>	[0..1]	Indicator		235
	<b>AdditionalReportingInformation</b> <AddtlRptgInf>	[0..1]	Text		235

#### 16.4.10.1 TradingSideTransactionReporting <TradgSdTxRptg>

*Presence:* [0..\*]

*Definition:* Regulatory transaction reporting information from the Trading Side party.

**TradingSideTransactionReporting <TradgSdTxRptg>** contains the following **TradingSideTransactionReporting3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReportingJurisdiction</b> <RptgJursdctn>	[0..1]	Text		221
	<b>ReportingParty</b> <RptgPty>	[0..1]	±		221
	<b>TradingSideUniqueTransactionIdentifier</b> <TradgSdUnqTxldr>	[0..*]			221
	<b>UniqueTransactionIdentifier</b> <UnqTxldr>	[1..1]	IdentifierSet		222
	<b>PriorUniqueTransactionIdentifier</b> <PrrUnqTxldr>	[0..*]	IdentifierSet		222

#### 16.4.10.1.1 ReportingJurisdiction <RptgJursdctn>

*Presence:* [0..1]

*Definition:* Specifies the supervisory party to which the trade needs to be reported.

*Datatype:* "Max35Text" on page 396

#### 16.4.10.1.2 ReportingParty <RptgPty>

*Presence:* [0..1]

*Definition:* Identifies the party that is responsible for reporting the trade to the trade repository.

**ReportingParty <RptgPty>** contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

#### 16.4.10.1.3 TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>

*Presence:* [0..\*]

*Definition:* Specifies the unique transaction identifier (UTI) to be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction over its life. This identifier can also be known as the Unique Swap Identifier (USI). This is the UTI from the Trading Side party.

**TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>** contains the following **UniqueTransactionIdentifier3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>UniqueTransactionIdentifier</b> <UnqTxldr>	[1..1]	IdentifierSet		222
	<b>PriorUniqueTransactionIdentifier</b> <PrrUnqTxldr>	[0..*]	IdentifierSet		222

**16.4.10.1.3.1 UniqueTransactionIdentifier <UnqTxldr>**

*Presence:* [1..1]

*Definition:* Unique transaction identifier will be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction during its lifetime. This identifier can also be known as the Unique Swap Identifier (USI).

*Datatype:* "UTIdentifier" on page 391

**16.4.10.1.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxldr>**

*Presence:* [0..\*]

*Definition:* Prior unique transaction identifier specifies the previous unique transaction identifier (UTI) that was created at the time the transaction was executed. This identifier can also be known as the Prior Unique Swap Identifier (PUSI).

*Datatype:* "UTIdentifier" on page 391

**16.4.10.2 CounterpartySideTransactionReporting <CtrPtySdTxRptg>**

*Presence:* [0..\*]

*Definition:* Regulatory transaction reporting information from the Counterparty Side party.

**CounterpartySideTransactionReporting <CtrPtySdTxRptg>** contains the following **CounterpartySideTransactionReporting3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReportingJurisdiction</b> <RptgJursdctn>	[0..1]	Text		222
	<b>ReportingParty</b> <RptgPty>	[0..1]	±		222
	<b>CounterpartySideUniqueTransactionIdentifier</b> <CtrPtySdUnqTxldr>	[0..*]			223
	<b>UniqueTransactionIdentifier</b> <UnqTxldr>	[1..1]	IdentifierSet		223
	<b>PriorUniqueTransactionIdentifier</b> <PrrUnqTxldr>	[0..*]	IdentifierSet		223

**16.4.10.2.1 ReportingJurisdiction <RptgJursdctn>**

*Presence:* [0..1]

*Definition:* Specifies the supervisory party to which the trade needs to be reported.

*Datatype:* "Max35Text" on page 396

**16.4.10.2.2 ReportingParty <RptgPty>**

*Presence:* [0..1]

*Definition:* Identifies the party that is responsible for reporting the trade to the trade repository.

**ReportingParty <RptgPty>** contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

#### 16.4.10.2.3 CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>

*Presence:* [0..\*]

*Definition:* Specifies the unique transaction identifier (UTI) to be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction over its life. This identifier can also be known as the Unique Swap Identifier (USI). This is the UTI from the Counterparty Side party.

**CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>** contains the following **UniqueTransactionIdentifier3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>UniqueTransactionIdentifier</b> <UnqTxldr>	[1..1]	IdentifierSet		223
	<b>PriorUniqueTransactionIdentifier</b> <PrrUnqTxldr>	[0..*]	IdentifierSet		223

##### 16.4.10.2.3.1 UniqueTransactionIdentifier <UnqTxldr>

*Presence:* [1..1]

*Definition:* Unique transaction identifier will be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction during its lifetime. This identifier can also be known as the Unique Swap Identifier (USI).

*Datatype:* "[UTIdentifier](#)" on page 391

##### 16.4.10.2.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxldr>

*Presence:* [0..\*]

*Definition:* Prior unique transaction identifier specifies the previous unique transaction identifier (UTI) that was created at the time the transaction was executed. This identifier can also be known as the Prior Unique Swap Identifier (PUSI).

*Datatype:* "[UTIdentifier](#)" on page 391

#### 16.4.10.3 CentralCounterpartyClearingHouse <CtrIctrPtyClrHs>

*Presence:* [0..1]

*Definition:* Identifies an agency or separate corporation of a futures exchange responsible for settling and

clearing trades, collecting and maintaining margins, regulating delivery and reporting trade data. This can also be known as a Central Counterparty (CCP).

**CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>** contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

#### 16.4.10.4 ClearingBroker <ClrBrkr>

*Presence:* [0..1]

*Definition:* Identifies the party that is a member of the clearing house and that acts as a liaison between the investor and the Central Counterparty (CCP).

**ClearingBroker <ClrBrkr>** contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

#### 16.4.10.5 ClearingExceptionParty <ClrXcptnPty>

*Presence:* [0..1]

*Definition:* Identifies the party that is exempt from a clearing obligation.

**ClearingExceptionParty <ClrXcptnPty>** contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

#### 16.4.10.6 ClearingBrokerIdentification <ClrBrkrId>

*Presence:* [0..1]

*Definition:* Specifies the reference number assigned by the clearing broker. A distinction can be made between the reference for the Central Counterparty (CCP) leg and the reference for the client leg of the transaction.

**ClearingBrokerIdentification <ClrBrkrId>** contains the following **ClearingBrokerIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SidIndicator &lt;SdInd&gt;</b>	[1..1]	CodeSet		225
	<b>ClearingBrokerIdentification &lt;ClrBrkrId&gt;</b>	[1..1]	Text		225

#### 16.4.10.6.1 SidIndicator <SdInd>

*Presence:* [1..1]

*Definition:* Distinguishes the client leg from the central counterparty (CCP) leg in the clearing broker identification.

*Datatype:* "SidIndicator1Code" on page 386

CodeName	Name	Definition
CCPL	CCPLeg	Clearing broker identification is for the Central Counterparty (CCP) leg.
CLNT	ClientLeg	Clearing broker identification is for the client leg.

#### 16.4.10.6.2 ClearingBrokerIdentification <ClrBrkrId>

*Presence:* [1..1]

*Definition:* Specifies the identification assigned to the clearing broker.

*Datatype:* "Max35Text" on page 396

#### 16.4.10.7 ClearingThresholdIndicator <ClrThrshdInd>

*Presence:* [0..1]

*Definition:* Specifies whether the contract is above or below the clearing threshold. Where No indicates the contract is below the clearing threshold and Yes indicates the contract is above the clearing threshold.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 391):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 16.4.10.8 ClearedProductIdentification <ClrdPdctId>

*Presence:* [0..1]

*Definition:* Specifies the reference number assigned by the Central Counterparty (CCP).

*Datatype:* "Max35Text" on page 396

#### 16.4.10.9 ProductIdentifier <PdctIdr>

*Presence:* [0..1]

*Definition:* Specifies the underlying product or unique product identifier.

**ProductIdentifier <Pdctldr>** contains one of the following **ProductIdentifier3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>UnderlyingProductIdentifier</b> <UndrlygPdctldr>	[1..1]	CodeSet		226
Or}	<b>UniqueProductIdentifier</b> <UnqPdctldr>	[1..1]	Text		226

#### 16.4.10.9.1 UnderlyingProductIdentifier <UndrlygPdctldr>

*Presence:* [1..1]

*Definition:* Specifies the underlying product type.

*Datatype:* "UnderlyingProductIdentifier1Code" on page 388

CodeName	Name	Definition
FORW	ForeignExchangeForward	Underlying product type of the transaction is a Foreign Exchange Forward.
NDFO	ForeignExchangeNonDeliverableForward	Underlying product type of the transaction is a Foreign Exchange Non Deliverable Forward.
SPOT	ForeignExchangeSpot	Underlying product type of the transaction is Foreign Exchange Spot.
SWAP	ForeignExchangeSWAP	Underlying product type of the transaction is a Foreign Exchange SWAP.

#### 16.4.10.9.2 UniqueProductIdentifier <UnqPdctldr>

*Presence:* [1..1]

*Definition:* Specifies the unique product identifier as an ISO 4914 identifier.

*Datatype:* "Max12Text" on page 394

#### 16.4.10.10 AllocationIndicator <AllcnInd>

*Presence:* [0..1]

*Definition:* Specifies whether the trade is a pre-allocation or a post-allocation trade, or whether the trade is unallocated.

*Datatype:* "AllocationIndicator1Code" on page 380

CodeName	Name	Definition
POST	Post-allocation	Trade is a post-allocation trade.
PREA	Pre-allocation	Trade is a pre-allocation trade.
UNAL	Unallocated	Trade is unallocated.

#### 16.4.10.11 CollateralisationIndicator <CollstnInd>

*Presence:* [0..1]

*Definition:* Specifies whether the transaction is collateralised.

*Datatype:* "CollateralisationIndicator1Code" on page 380

CodeName	Name	Definition
FULL	FullyCollateralised	Transaction is fully collateralised.
ONEW	OneWayCollateralised	Transaction is one-way collateralised.
PART	PartiallyCollateralised	Transaction is partially collateralised.
UNCO	Uncollateralised	Transaction is uncollateralised.

#### 16.4.10.12 ExecutionVenue <ExctnVn>

*Presence:* [0..1]

*Definition:* Specifies the trading venue of the transaction.

*Datatype:* "Max35Text" on page 396

#### 16.4.10.13 ExecutionTimestamp <ExctnTmstmp>

*Presence:* [0..1]

*Definition:* Specifies the date and time of the execution of the transaction in Coordinated Universal Time (UTC).

**ExecutionTimestamp <ExctnTmstmp>** contains one of the following elements (see "DateAndDateTime2Choice" on page 355 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		355
Or}	DateTime <DtTm>	[1..1]	DateTime		355

#### 16.4.10.14 NonStandardFlag <NonStdFlg>

*Presence:* [0..1]

*Definition:* Specifies whether the reportable transaction has one or more additional terms or provisions, other than those listed in the required real-time data fields, that materially affects the price of the reportable transaction.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 391):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 16.4.10.15 LinkSwapIdentification <LkSwpld>

*Presence:* [0..1]

*Definition:* Specifies the common reference or correlation identification for a swap transaction where the near and far leg are confirmed separately.

*Datatype:* "Exact42Text" on page 393

#### 16.4.10.16 FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>

*Presence:* [0..1]

*Definition:* Specifies the financial nature of the reporting counterparty.

*Datatype:* One of the following values must be used (see ["YesNoIndicator"](#) on page 391):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 16.4.10.17 CollateralPortfolioIndicator <CollPrftlInd>

*Presence:* [0..1]

*Definition:* Specifies if the collateral is posted on a portfolio basis.

*Datatype:* One of the following values must be used (see ["YesNoIndicator"](#) on page 391):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 16.4.10.18 CollateralPortfolioCode <CollPrftlCd>

*Presence:* [0..1]

*Definition:* Identifies the portfolio code to which the trade belongs if the collateral is posted on a portfolio basis (and not trade by trade).

*Datatype:* ["Max10Text"](#) on page 394

#### 16.4.10.19 PortfolioCompressionIndicator <PrftlCmprssnInd>

*Presence:* [0..1]

*Definition:* Indicates if the trade results from portfolio compression.

*Datatype:* One of the following values must be used (see ["YesNoIndicator"](#) on page 391):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 16.4.10.20 CorporateSectorIndicator <CorpSctrInd>

*Presence:* [0..1]

*Definition:* Specifies the corporate sector of the counterparty.

*Datatype:* ["CorporateSectorIdentifier1Code"](#) on page 380

CodeName	Name	Definition
L	AlternativeInvestmentFund	Alternative investment fund managed by an Alternative Investment Fund Manager (AIFM) authorised or registered in accordance with European Securities and Markets Authority (ESMA) Directive 2011/61/EU.
A	Assurance	Assurance undertaking authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2002/83/EC.
C	CreditInstitution	Credit Institution authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2006/48/EC.

CodeName	Name	Definition
I	Insurance	Insurance undertaking in accordance with European Securities and Markets Authority (ESMA) Directive 73/239/EEC.
F	InvestmentFirm	Investment firm in accordance with European Securities and Markets Authority (ESMA) Directive 2004/39/EC.
O	OccupationalRetirementProvision	Institution for occupational retirement provision within the meaning of Article 6(a) of European Securities and Markets Authority (ESMA) Directive 2003/41/EC.
R	Reinsurance	Reinsurance undertaking authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2005/68/EC.
U	UCITS	Undertakings for Collective Investment in Transferable Securities (UCITS) and its management company, authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2009/95/EC.

#### 16.4.10.21 TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>

*Presence:* [0..1]

*Definition:* Specifies whether the counterparty has entered into a trade with a non-European Economic Area (EEA) counterparty that is not subject to the reporting obligation.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 391):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 16.4.10.22 IntragroupTradeIndicator <NtrgrpTradInd>

*Presence:* [0..1]

*Definition:* Indicate if a reported trade falls under the definition of intragroup transaction, as defined by European Securities and Markets Authority (ESMA) in the Technical Standards.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 391):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 16.4.10.23 CommercialOrTreasuryFinancingIndicator <ComrcIOrTrsrFincgInd>

*Presence:* [0..1]

*Definition:* Specifies whether the contract is objectively measurable as directly linked to the non-financial counterparty's commercial or treasury financing activity.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 391):

- *Meaning When True:* Yes
- *Meaning When False:* No

**16.4.10.24 FinancialInstrumentIdentification <FinInstrmId>**

*Presence:* [0..1]

*Definition:* Identification of a security, as assigned under a formal or proprietary identification scheme.

*Impacted by:* [C7 "DescriptionPresenceRule"](#), [C8 "DescriptionUsageRule"](#), [C10 "ISINGuideline"](#), [C11 "ISINPresenceRule"](#), [C12 "OtherIdentificationPresenceRule"](#)

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see ["SecurityIdentification19"](#) on page 355 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		356
	OtherIdentification <OthrlId>	[0..*]			356
	Identification <Id>	[1..1]	Text		357
	Suffix <Sfx>	[0..1]	Text		357
	Type <Tp>	[1..1]	±		357
	Description <Desc>	[0..1]	Text		357

**Constraints**

- **DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```

On Condition
  /Description is absent
Following Must be True
  /ISIN Must be present
Or    /OtherIdentification[*] Must be present

```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```

On Condition
  /ISIN is absent
Following Must be True
  /OtherIdentification[*] Must be present
Or    /Description Must be present

```

- **OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

```

On Condition
  /OtherIdentification[*] is absent
Following Must be True

```

/ISIN Must be present  
Or /Description Must be present

#### 16.4.10.25 ConfirmationDateAndTimestamp <ConfDtAndTmstmp>

*Presence:* [0..1]

*Definition:* Specifies the date and time of the confirmation of the trade in Universal Time Coordinated (UTC).

*Datatype:* "ISODatetime" on page 389

#### 16.4.10.26 ClearingTimestamp <ClrTmstmp>

*Presence:* [0..1]

*Definition:* Specifies the time at which the Central Counterparty (CCP) has legally taken on the clearing of the trade in Universal Time Coordinated (UTC).

*Datatype:* "ISOTime" on page 398

#### 16.4.10.27 CommissionsAndFees <ComssnsAndFees>

*Presence:* [0..\*]

*Definition:* Provides the commission and fee type and amount or rate.

**CommissionsAndFees <ComssnsAndFees>** contains the following **FXCommissionOrFee1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Type &lt;Tp&gt;</b>	[1..1]			231
{Or	<b>Code &lt;Cd&gt;</b>	[1..1]	CodeSet		232
Or}	<b>Proprietary &lt;Prtry&gt;</b>	[1..1]	Text		234
	<b>AmountOrRate &lt;AmtOrRate&gt;</b>	[1..1]			234
{Or	<b>Amount &lt;Amt&gt;</b>	[1..1]	Amount	C1, C5	235
Or}	<b>Rate &lt;Rate&gt;</b>	[1..1]	Rate		235
	<b>Sign &lt;Sgn&gt;</b>	[0..1]	Indicator		235

##### 16.4.10.27.1 Type <Tp>

*Presence:* [1..1]

*Definition:* Type of the commission or fee.

**Type <Tp>** contains one of the following **FXAmountType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Code &lt;Cd&gt;</b>	[1..1]	CodeSet		232
Or}	<b>Proprietary &lt;Prtry&gt;</b>	[1..1]	Text		234

**16.4.10.27.1.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies a commission or fee type.*Datatype:* "FXAmountType1Code" on page 383

CodeName	Name	Definition
ZWIS	Zwischengewinn	Zwischengewinn.
WITH	WithholdingTax	Tax is on income deducted at source, which the paying agent is legally obliged to deduct from its payments of interest on deposits and other proceeds of a financial instrument.
VATA	ValueAddedTax	Tax is a value added tax.
TRAN	TransferTax	Tax levied on a transfer.
TRAX	TransactionTax	Tax levied on a transaction.
STEX	StockExchangeTax	Tax collected by a stock exchange.
STAM	StampDuty	Tax is on certain documents and transactions.
OTHR	OtherAmount	Another type of commission or fees.
COUN	NationalFederalTax	Tax is a country, national, or federal tax that is usually charged by the custodian.
LOCL	LocalTax	Tax that is charged by a local settlement system or local jurisdiction.
LOCO	LocalBrokerCommission	Local broker's commission amount.
LYDT	GermanLocalTax4	Local tax (Ertrag Besizanteilig) yield liable for interest down payment tax.
LOTE	GermanLocalTax3	Local tax (Zinstopf) offset interest per unit against tax exempt amount (variation to offset interest per unit in relation to tax exempt amount).
LIDT	GermanLocalTax2	Local tax (ZAS pflichtige Zinsen) - interest liable for interest down payment tax (proportion of gross interest per unit/ interim profits that is not covered by the credit in the interest pool).
EXEC	ExecutingBrokerCommission	Executing broker's commission amount.
EUTR	EUTaxRetention	Tax withheld at source in the framework of the European Directive on taxation of savings in the form of interest payments.
EQUL	Equalisation	Investor's subscription amount that is held by the fund in order to pay incentive / performance fees at the end of the fiscal year.
COAX	ConsumptionTax	Tax that is levied on goods and services purchased by customers, and is added to the retail price.
AKTI	Aktiengewinn	Share-related profit. This is a tax specific to the German market. The share-related-profit gives the fund the

CodeName	Name	Definition
		opportunity to pass on to the institutional investor redeeming fund units certain tax-free income from equity. The calculation method is based on the old Investment Tax Act (Investmentsteuergesetz).
ERFE	EarlyRedemptionFeeAmount	Early redemption fees.
ENTF	EntranceFees	Entrance fees amount
MARG	MarginAmount	Margin amount related commissions and fees.
MACO	MatchingOrConfirmationFees	Fee charged for matching and/or confirmation.
ANTO	NetGainLoss	Amount representing the difference between the cost and the current price of a security. In the context of securities settlement, it is the amount paid or received when the instructions are netted or paired off.
CREB	RebateBonification	Rebate or bonification fees or commission amount.
SPCN	SpecialConcessions	Fees, drawdown, or other reduction from or in addition to the deal price.
SUBS	Subscription	Subscription interest.
TOTL	Total	Total amount of all commissions or fees
DEAL	TradeDealAmount	Trade deal amount fees.
ACRU	AccruedInterest	Amount of interest earned on a debt, such as a bond, but not yet collected.
BAKL	BackLoadFee	Amount paid by investors when selling mutual fund shares.
CHAR	ChargesAndFees	Amount of money that cannot be categorised by another qualifier.
CBCH	CorrespondentBankCharge	Charge of the correspondent bank for transferring money.
LADT	GermanLocalTax1	Local tax (ZAS Anrechnungsbetrag) subject to interest down payment tax (proportion of interest liable for interest down payment tax/interim profit that is not covered by the tax exempt amount).
DSCA	DiscountAmount	Aggregate amount of discount.
HDGE	HedgingCost	Amount due and payable to a hedge counterparty under a hedge agreement during the relevant period.
ISDI	IssueDiscountAllowance	Amount of money defined as a discount on a new issue or on a tranche of an existing issue.
LEVY	PaymentLevyTax	Tax levied on a payment.

CodeName	Name	Definition
OCMT	OriginalCurrencyAmount	Posting/settlement amount in its original currency when conversion from/into another currency has occurred.
PRMA	PremiumAmount	Difference between the amount of money of the first leg and the amount of the second leg of the transaction.
OTMG	OnTopMargin	Amount is an on top margin.
REGF	RegulatoryFees	Amount of money charged by a regulatory authority, for example, Securities and Exchange fees.
REMU	RemunerationAmount	Amount of any other remuneration received or to be received by the broker in connection with the transaction.
RESU	ResultingAmount	Counter value of a foreign exchange conversion.
SAMG	SalesMargin	Financial metric used to assess a firm's financial health by revealing the proportion of money left over from revenues after accounting for the cost of goods sold. Gross profit margin serves as the source for paying additional expenses and future savings.
SETT	SettlementAmount	Amount of all settled transactions.
SHIP	ShippingCharge	Charge for shipping, including the insurance of securities.
ACCA	AccruedCapitalisation	Amount of unpaid interest (on bonds which have defaulted and have subsequently restructured), which is capitalized and added to the original principal amount of the bond.
PRDF	DifferenceInPrice	Difference between the deal price and another reference price.
REFD	ExpectedRefund	Amount of the expected refund.
PRWI	PartialRedemptionWithholdingAmount	Amount retained by a fund and paid out later at a time decided by the fund.
RSCH	ResearchFee	Charge or commission paid by the investor to a distributor/intermediary or other service provider for the provision of financial research.

**16.4.10.27.1.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Specifies a commission or fee types, as a proprietary code.*Datatype:* "Max35Text" on page 396**16.4.10.27.2 AmountOrRate <AmtOrRate>***Presence:* [1..1]

*Definition:* Amount or rate of the commissions and fees.

**AmountOrRate** <AmtOrRate> contains one of the following **AmountOrRate4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C5	235
Or}	<b>Rate</b> <Rate>	[1..1]	Rate		235

#### 16.4.10.27.2.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Specifies the actual amount.

*Impacted by:* [C1 "ActiveCurrency"](#), [C5 "CurrencyAmount"](#)

*Datatype:* ["ActiveCurrencyAndAmount"](#) on page 377

#### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

#### 16.4.10.27.2.2 Rate <Rate>

*Presence:* [1..1]

*Definition:* Specifies the rate (percentage) which is used to calculate the amount.

*Datatype:* ["BaseOneRate"](#) on page 392

#### 16.4.10.27.3 Sign <Sgn>

*Presence:* [0..1]

*Definition:* Indicates that the amount or rate value is positive or negative.

Usage: when absent, it means that amount value is 0 or positive.

*Datatype:* One of the following values must be used (see ["PlusOrMinusIndicator"](#) on page 391):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

#### 16.4.10.28 AdditionalReportingInformation <AddtlRptgInf>

*Presence:* [0..1]

*Definition:* Specifies additional information that might be required by the regulator.

*Datatype:* "Max210Text" on page 395

## 16.4.11 PostTradeEvent <PstTradEvt>

*Presence:* [0..1]

*Definition:* Information relating to post-trade lifecycle events.

**PostTradeEvent <PstTradEvt>** contains the following **PostTradeEvent1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Type &lt;Tp&gt;</b>	[1..1]			236
{Or	<b>Code &lt;Cd&gt;</b>	[1..1]	CodeSet		236
Or}	<b>Proprietary &lt;Prtry&gt;</b>	[1..1]	Text		236
	<b>OriginalReference &lt;OrgnlRef&gt;</b>	[1..1]	Text		237
	<b>UnderlyingLiabilityReference &lt;UndrlygLbiltyRef&gt;</b>	[0..1]	Text		237
	<b>ProfitOrLossSettlementDate &lt;PrftOrLossStlmDt&gt;</b>	[0..1]	Date		237
	<b>ProfitOrLoss &lt;PrftOrLoss&gt;</b>	[0..1]			237
	<b>Amount &lt;Amt&gt;</b>	[1..1]	Amount	C1, C5	237
	<b>Sign &lt;Sgn&gt;</b>	[0..1]	Indicator		238
	<b>OutstandingSettlementAmount &lt;OutsdngStlmAmt&gt;</b>	[0..1]	Amount	C2, C6	238

### 16.4.11.1 Type <Tp>

*Presence:* [1..1]

*Definition:* Specifies the type of post trade event.

**Type <Tp>** contains one of the following **PostTradeEventType2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Code &lt;Cd&gt;</b>	[1..1]	CodeSet		236
Or}	<b>Proprietary &lt;Prtry&gt;</b>	[1..1]	Text		236

#### 16.4.11.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the type of post trade event, as published in an external post trade event code set.

*Datatype:* "ExternalPostTradeEventType1Code" on page 383

#### 16.4.11.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the type of post trade event, in a free-text form.

*Datatype:* "Max35Text" on page 396

**16.4.11.2 OriginalReference <OrgnlRef>**

*Presence:* [1..1]

*Definition:* Provides the original trade reference.

*Datatype:* "Max35Text" on page 396

**16.4.11.3 UnderlyingLiabilityReference <UndrlygLblyRef>**

*Presence:* [0..1]

*Definition:* Related underlying liability, for example a commercial trade.

*Datatype:* "Max35Text" on page 396

**16.4.11.4 ProfitOrLossSettlementDate <PrftOrLossSttlmDt>**

*Presence:* [0..1]

*Definition:* Date on which any profit or loss arising from the post-trade event will be settled.

*Datatype:* "ISODate" on page 389

**16.4.11.5 ProfitOrLoss <PrftOrLoss>**

*Presence:* [0..1]

*Definition:* Amount of profit or loss that is to be settled, after any adjustments have taken place.

**ProfitOrLoss <PrftOrLoss>** contains the following **ProfitAndLossAmount2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C5	237
	<b>Sign</b> <Sgn>	[0..1]	Indicator		238

**16.4.11.5.1 Amount <Amt>**

*Presence:* [1..1]

*Definition:* Amount of profit or loss.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 377

**Constraints**

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**16.4.11.5.2 Sign <Sgn>**

*Presence:* [0..1]

*Definition:* Indicates that the value is positive or negative.

*Datatype:* One of the following values must be used (see "[PlusOrMinusIndicator](#)" on page 391):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

**16.4.11.6 OutstandingSettlementAmount <OutsdngSttlmAmt>**

*Presence:* [0..1]

*Definition:* Amount that remains to be settled, in the specified currency if a trade is partially delivered early or partially unwound.

*Impacted by:* [C2 "ActiveOrHistoricCurrency"](#), [C6 "CurrencyAmount"](#)

*Datatype:* ["ActiveOrHistoricCurrencyAndAmount"](#) on page 378

**Constraints**

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**16.4.12 SupplementaryData <SplmtryData>**

*Presence:* [0..\*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* [C14 "SupplementaryDataRule"](#)

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 360 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		360
	Envelope <Envlp>	[1..1]	(External Schema)		360

**Constraints**

- **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

---

# 17 fxtr.017.001.06 ForeignExchangeTradeStatusAndDetailsNotif icationV06

## 17.1 MessageDefinition Functionality

### Scope

The ForeignExchangeTradeStatusAndDetails message is sent by a central system to the participant to provide notification of the status and details of a foreign exchange trade.

### Usage

The notification is sent by a central settlement system to the two trading parties after it has received foreign exchange trade instructions from both.

### Outline

The ForeignExchangeTradeStatusAndDetailsNotificationV06 MessageDefinition is composed of 14 MessageBuildingBlocks:

- A. StatusDetails  
Provides information on the status of a foreign exchange trade in the central system.
- B. TradeInformation  
General information related to the foreign exchange trade.
- C. TradingSideIdentification  
Party(ies) on the trading side of the foreign exchange trade.
- D. CounterpartySideIdentification  
Party(ies) on the counterparty side of the foreign exchange trade.
- E. TradeAmounts  
Amounts of the foreign exchange trade.
- F. AgreedRate  
Exchange rate as agreed by the traders.
- G. NonDeliverableForwardConditions  
Provides the opening and fixing information for an NDF trade.
- H. TradingSideSettlementInstructions  
Settlement instructions for the amounts received by the trading side.
- I. CounterpartySideSettlementInstructions  
Settlement instructions for the amounts received by the counterparty.

J. GeneralInformation

Additional Information about the foreign exchange trade.

K. SplitTradeInformation

Details of the split trade.

L. RegulatoryReporting

Information that is to be provided to trade repositories in the context of the regulatory standards around over-the-counter (OTC) derivatives, central counterparties and trade repositories.

M. PostTradeEvent

Information relating to post-trade lifecycle events.

N. SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

## 17.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FXTradStsAndDtlsNtfctn>	[1..1]		C14, C15	
	<b>StatusDetails</b> <StsDtls>	[1..1]			249
	<b>MatchingSystemUniqueReference</b> <MtchgSysUnqRef>	[1..1]	Text		249
	<b>MatchingSystemMatchingReference</b> <MtchgSysMtchgRef>	[0..1]	Text		250
	<b>MatchingSystemMatchedSideReference</b> <MtchgSysMtchdSdRef>	[0..1]	Text		250
	<b>StatusOriginator</b> <StsOrgtr>	[0..1]	Text		250
	<b>CurrentStatus</b> <CurSts>	[1..1]			250
	<b>StatusCode</b> <StsCd>	[1..1]	±		250
	<b>SubStatusCode</b> <SubStsCd>	[0..1]	Text		250
	<b>CurrentStatusSubType</b> <CurStsSubTp>	[0..1]	CodeSet		251
	<b>CurrentStatusDateTime</b> <CurStsDtTm>	[0..1]	DateTime		251
	<b>PreviousStatus</b> <PrvsSts>	[0..1]	±		251
	<b>AllegedTrade</b> <AllgdTrad>	[0..1]	Indicator		251
	<b>PreviousStatusSubType</b> <PrvsStsSubTp>	[0..1]	CodeSet		251
	<b>TradeInformation</b> <TradInf>	[1..1]			252
	<b>TradeDate</b> <TradDt>	[1..1]	Date		252
	<b>MessageIdentification</b> <MsgId>	[1..1]	Text		252
	<b>OriginatorReference</b> <OrgtrRef>	[1..1]	Text		252
	<b>CommonReference</b> <CmonRef>	[0..1]	Text		252
	<b>AmendOrCancelReason</b> <AmdOrCclRsn>	[0..1]	Text		253
	<b>RelatedReference</b> <RltdRef>	[0..1]	Text		253
	<b>ProductType</b> <PdctTp>	[0..1]	Text		253
	<b>OperationType</b> <OprTp>	[0..1]	Text		253
	<b>OperationScope</b> <OprScp>	[0..1]	Text		253
	<b>SettlementSessionIdentifier</b> <SttlmSsnldr>	[0..1]	Text		253
	<b>SplitTradeIndicator</b> <SplTtradInd>	[1..1]	Indicator		253
	<b>PaymentVersusPaymentIndicator</b> <PmtVrssPmtInd>	[0..1]	Indicator		254
	<b>TradingSideIdentification</b> <TradgSldd>	[1..1]			254
	<b>SubmittingParty</b> <SubmitgPty>	[1..1]	±		254

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TradeParty</b> <TradPty>	[0..1]	±		254
	<b>FundIdentification</b> <FndId>	[0..*]			255
	<b>FundIdentification</b> <FndId>	[1..1]	±		255
	<b>AccountIdentificationWithCustodian</b> <AcctIdWthCtdn>	[0..1]	Text		255
	<b>CustodianIdentification</b> <CtdnId>	[0..1]	±		255
	<b>CounterpartySideIdentification</b> <CtrPtySdId>	[1..1]			256
	<b>SubmittingParty</b> <SubmitgPty>	[1..1]	±		256
	<b>TradeParty</b> <TradPty>	[0..1]	±		256
	<b>FundIdentification</b> <FndId>	[0..*]			257
	<b>FundIdentification</b> <FndId>	[1..1]	±		257
	<b>AccountIdentificationWithCustodian</b> <AcctIdWthCtdn>	[0..1]	Text		257
	<b>CustodianIdentification</b> <CtdnId>	[0..1]	±		257
	<b>TradeAmounts</b> <TradAmts>	[1..1]			258
	<b>TradingSideBuyAmount</b> <TradgSdBuyAmt>	[1..1]			258
{Or	<b>Amount</b> <Amt>	[1..1]	Amount	C2, C5	259
Or}	<b>DigitalTokenAmount</b> <DgtlTknAmt>	[1..1]		C9	259
	<b>Identifier</b> <Idr>	[0..1]	IdentifierSet		260
	<b>Unit</b> <Unit>	[1..1]	Quantity		260
	<b>Description</b> <Desc>	[0..1]	Text		260
	<b>TradingSideSellAmount</b> <TradgSdSellAmt>	[1..1]			260
{Or	<b>Amount</b> <Amt>	[1..1]	Amount	C2, C5	260
Or}	<b>DigitalTokenAmount</b> <DgtlTknAmt>	[1..1]		C9	261
	<b>Identifier</b> <Idr>	[0..1]	IdentifierSet		261
	<b>Unit</b> <Unit>	[1..1]	Quantity		261
	<b>Description</b> <Desc>	[0..1]	Text		261
	<b>SettlementDate</b> <SttlmDt>	[1..1]	Date		262
	<b>AgreedRate</b> <AgrdRate>	[1..1]			262
	<b>ExchangeRate</b> <XchgRate>	[1..1]	Rate		262
	<b>UnitCurrency</b> <UnitCcy>	[0..1]	CodeSet	C1	262
	<b>QuotedCurrency</b> <QtdCcy>	[0..1]	CodeSet	C1	262
	<b>NonDeliverableForwardConditions</b> <NDFConds>	[0..1]			263

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>OpeningConditions</b> <OpngConds>	[1..1]			263
	<b>SettlementCurrency</b> <SttlmCcy>	[1..1]	CodeSet	C1	264
	<b>ValuationDate</b> <ValtnDt>	[1..1]	Date		264
	<b>SettlementRateSource</b> <SttlmRateSrc>	[1..2]		C17	264
	<b>RateSource</b> <RateSrc>	[1..1]	Text		265
	<b>Time</b> <Tm>	[0..1]	Text		265
	<b>CountryCode</b> <CtryCd>	[0..1]	CodeSet	C4	265
	<b>LocationCode</b> <LctnCd>	[0..1]	Text		265
	<b>FixingConditions</b> <FvgConds>	[0..1]			265
	<b>TradeDate</b> <TradDt>	[1..1]	Date		266
	<b>OriginatorReference</b> <OrgtrRef>	[1..1]	Text		266
	<b>CommonReference</b> <CmonRef>	[0..1]	Text		266
	<b>RelatedReference</b> <RltdRef>	[0..1]	Text		266
	<b>TradingSideBuyAmount</b> <TradgSdBuyAmt>	[1..1]	Amount	C2, C5	266
	<b>TradingSideSellAmount</b> <TradgSdSellAmt>	[1..1]	Amount	C2, C5	267
	<b>ExchangeRate</b> <XchgRate>	[1..1]	Rate		267
	<b>TradingSideSettlementInstructions</b> <TradgSdSttlmInstrs>	[0..1]			267
	<b>DeliveryAgent</b> <DlvryAgt>	[0..1]	±		268
	<b>Intermediary</b> <Intrmy>	[0..1]	±		268
	<b>ReceivingAgent</b> <RcvgAgt>	[1..1]	±		268
	<b>BeneficiaryInstitution</b> <BnfcryInstn>	[0..1]	±		269
	<b>CounterpartySideSettlementInstructions</b> <CtrPtySdSttlmInstrs>	[0..1]			269
	<b>DeliveryAgent</b> <DlvryAgt>	[0..1]	±		269
	<b>Intermediary</b> <Intrmy>	[0..1]	±		270
	<b>ReceivingAgent</b> <RcvgAgt>	[1..1]	±		270
	<b>BeneficiaryInstitution</b> <BnfcryInstn>	[0..1]	±		270
	<b>GeneralInformation</b> <Gnllnf>	[0..1]			271
	<b>BlockIndicator</b> <BlckInd>	[0..1]	Indicator		272
	<b>RelatedTradeReference</b> <RltdTradRef>	[0..1]	Text		272
	<b>DealingMethod</b> <DealgMtd>	[0..1]	CodeSet		272
	<b>BrokerIdentification</b> <Brkrld>	[0..1]	±		272

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CounterpartyReference</b> <CtrPtyRef>	[0..1]	Text		272
	<b>BrokersCommission</b> <BrkrsComssn>	[0..1]	Amount	C1, C6	273
	<b>SenderToReceiverInformation</b> <SndrToRcvrInf>	[0..1]	Text		273
	<b>DealingBranchTradingSide</b> <DealgBrnchTradgSd>	[0..1]	±		273
	<b>DealingBranchCounterpartySide</b> <DealgBrnchCtrPtySd>	[0..1]	±		273
	<b>ContactInformation</b> <CtctlInf>	[0..1]	±		274
	<b>AgreementDetails</b> <AgrmtDtls>	[0..1]			274
	<b>AgreementCode</b> <AgrmtCd>	[1..1]	Text		274
	<b>Date</b> <Dt>	[0..1]	Date		274
	<b>Version</b> <Vrsn>	[0..1]	Text		275
	<b>DefinitionsYear</b> <DefysYr>	[0..1]	Year		275
	<b>BrokersReference</b> <BrkrsRef>	[0..1]	Text		275
	<b>PaymentClearingCentre</b> <PmtClrCentr>	[0..1]	CodeSet	C4	275
	<b>CalculationAgent</b> <ClctnAgt>	[0..1]			275
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		276
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		276
	<b>SplitTradeInformation</b> <SplitTradInf>	[0..*]			276
	<b>StatusDetails</b> <StsDtls>	[0..1]			278
	<b>MatchingSystemUniqueReference</b> <MtchgSysUnqRef>	[1..1]	Text		278
	<b>MatchingSystemMatchingReference</b> <MtchgSysMtchgRef>	[0..1]	Text		278
	<b>MatchingSystemMatchedSideReference</b> <MtchgSysMtchdSdRef>	[0..1]	Text		278
	<b>StatusOriginator</b> <StsOrgtr>	[0..1]	Text		279
	<b>CurrentStatus</b> <CurSts>	[1..1]			279
	<b>StatusCode</b> <StsCd>	[1..1]	±		279
	<b>SubStatusCode</b> <SubStsCd>	[0..1]	Text		279
	<b>CurrentStatusSubType</b> <CurStsSubTp>	[0..1]	CodeSet		279
	<b>CurrentStatusDateTime</b> <CurStsDtTm>	[0..1]	DateTime		279
	<b>PreviousStatus</b> <PrvsSts>	[0..1]	±		280
	<b>PreviousStatusSubType</b> <PrvsStsSubTp>	[0..1]	CodeSet		280
	<b>TradeAmounts</b> <TradAmts>	[1..1]			280
	<b>TradingSideBuyAmount</b> <TradgSdBuyAmt>	[1..1]			281

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Amount</b> <Amt>	[1..1]	Amount	C2, C5	281
Or}	<b>DigitalTokenAmount</b> <DgtlTknAmt>	[1..1]		C9	282
	<b>Identifier</b> <Idr>	[0..1]	IdentifierSet		282
	<b>Unit</b> <Unit>	[1..1]	Quantity		282
	<b>Description</b> <Desc>	[0..1]	Text		282
	<b>TradingSideSellAmount</b> <TradgSdSellAmt>	[1..1]			283
{Or	<b>Amount</b> <Amt>	[1..1]	Amount	C2, C5	283
Or}	<b>DigitalTokenAmount</b> <DgtlTknAmt>	[1..1]		C9	283
	<b>Identifier</b> <Idr>	[0..1]	IdentifierSet		284
	<b>Unit</b> <Unit>	[1..1]	Quantity		284
	<b>Description</b> <Desc>	[0..1]	Text		284
	<b>SettlementDate</b> <SttlmDt>	[1..1]	Date		284
	<b>AgreedRate</b> <AgrdRate>	[0..1]			284
	<b>ExchangeRate</b> <XchgRate>	[1..1]	Rate		285
	<b>UnitCurrency</b> <UnitCcy>	[0..1]	CodeSet	C1	285
	<b>QuotedCurrency</b> <QtdCcy>	[0..1]	CodeSet	C1	285
	<b>RegulatoryReporting</b> <RgltryRptg>	[0..1]			285
	<b>TradingSideTransactionReporting</b> <TradgSdTxRptg>	[0..*]			288
	<b>ReportingJurisdiction</b> <RptgJursdctn>	[0..1]	Text		289
	<b>ReportingParty</b> <RptgPty>	[0..1]	±		289
	<b>TradingSideUniqueTransactionIdentifier</b> <TradgSdUnqTxldr>	[0..*]			289
	<b>UniqueTransactionIdentifier</b> <UnqTxldr>	[1..1]	IdentifierSet		290
	<b>PriorUniqueTransactionIdentifier</b> <PrrUnqTxldr>	[0..*]	IdentifierSet		290
	<b>CounterpartySideTransactionReporting</b> <CtrPtySdTxRptg>	[0..*]			290
	<b>ReportingJurisdiction</b> <RptgJursdctn>	[0..1]	Text		290
	<b>ReportingParty</b> <RptgPty>	[0..1]	±		290
	<b>CounterpartySideUniqueTransactionIdentifier</b> <CtrPtySdUnqTxldr>	[0..*]			291
	<b>UniqueTransactionIdentifier</b> <UnqTxldr>	[1..1]	IdentifierSet		291
	<b>PriorUniqueTransactionIdentifier</b> <PrrUnqTxldr>	[0..*]	IdentifierSet		291
	<b>CentralCounterpartyClearingHouse</b> <CntrlCtrPtyClrHs>	[0..1]	±		291
	<b>ClearingBroker</b> <ClrBrkr>	[0..1]	±		292

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ClearingExceptionParty</b> <ClrXcptnPty>	[0..1]	±		292
	<b>ClearingBrokerIdentification</b> <ClrBrkrld>	[0..1]			292
	<b>SideIndicator</b> <Sdlnd>	[1..1]	CodeSet		293
	<b>ClearingBrokerIdentification</b> <ClrBrkrld>	[1..1]	Text		293
	<b>ClearingThresholdIndicator</b> <ClrThrshldInd>	[0..1]	Indicator		293
	<b>ClearedProductIdentification</b> <ClrdPdctld>	[0..1]	Text		293
	<b>ProductIdentifier</b> <Pdctldr>	[0..1]			293
{Or	<b>UnderlyingProductIdentifier</b> <UndrlygPdctldr>	[1..1]	CodeSet		294
Or}	<b>UniqueProductIdentifier</b> <UnqPdctldr>	[1..1]	Text		294
	<b>AllocationIndicator</b> <AllcnInd>	[0..1]	CodeSet		294
	<b>CollateralisationIndicator</b> <CollstnInd>	[0..1]	CodeSet		294
	<b>ExecutionVenue</b> <ExctnVn>	[0..1]	Text		295
	<b>ExecutionTimestamp</b> <ExctnTmstp>	[0..1]	±		295
	<b>NonStandardFlag</b> <NonStdFlg>	[0..1]	Indicator		295
	<b>LinkSwapIdentification</b> <LkSwpld>	[0..1]	Text		295
	<b>FinancialNatureOfTheCounterpartyIndicator</b> <FinNtrOfTheCtrPtyInd>	[0..1]	Indicator		295
	<b>CollateralPortfolioIndicator</b> <CollPrflInd>	[0..1]	Indicator		296
	<b>CollateralPortfolioCode</b> <CollPrflCd>	[0..1]	Text		296
	<b>PortfolioCompressionIndicator</b> <PrflCmprssnInd>	[0..1]	Indicator		296
	<b>CorporateSectorIndicator</b> <CorpSctrInd>	[0..1]	CodeSet		296
	<b>TradeWithNonEEACounterpartyIndicator</b> <TradWthNonEEACtrPtyInd>	[0..1]	Indicator		297
	<b>IntragroupTradeIndicator</b> <NtrgrpTradInd>	[0..1]	Indicator		297
	<b>CommercialOrTreasuryFinancingIndicator</b> <ComrcIOrTrsrFincgInd>	[0..1]	Indicator		297
	<b>FinancialInstrumentIdentification</b> <FinInstrmld>	[0..1]	±	C7, C8, C10, C11, C12	298
	<b>ConfirmationDateAndTimestamp</b> <ConfDtAndTmstp>	[0..1]	DateTime		299
	<b>ClearingTimestamp</b> <ClrTmstp>	[0..1]	Time		299
	<b>CommissionsAndFees</b> <ComssnsAndFees>	[0..*]			299
	<b>Type</b> <Tp>	[1..1]			299
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		300

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		302
	<b>AmountOrRate</b> <AmtOrRate>	[1..1]			302
{Or	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C6	303
Or}	<b>Rate</b> <Rate>	[1..1]	Rate		303
	<b>Sign</b> <Sgn>	[0..1]	Indicator		303
	<b>AdditionalReportingInformation</b> <AddtlRptgInf>	[0..1]	Text		303
	<b>PostTradeEvent</b> <PstTradEvt>	[0..1]			304
	<b>Type</b> <Tp>	[1..1]			304
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		304
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		304
	<b>OriginalReference</b> <OrgnlRef>	[1..1]	Text		305
	<b>UnderlyingLiabilityReference</b> <UndrlygLblyRef>	[0..1]	Text		305
	<b>ProfitOrLossSettlementDate</b> <PrftOrLossSttlmDt>	[0..1]	Date		305
	<b>ProfitOrLoss</b> <PrftOrLoss>	[0..1]			305
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C6	305
	<b>Sign</b> <Sgn>	[0..1]	Indicator		306
	<b>OutstandingSettlementAmount</b> <OutsdngSttlmAmt>	[0..1]	Amount	C2, C5	306
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C16	306

## 17.3 Constraints

### C1 ActiveCurrency

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

### C2 ActiveOrHistoricCurrency

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

### C3 AnyBIC

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

**C4 Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**C5 CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**C6 CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**C7 DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

**C8 DescriptionUsageRule**

Description must be used alone as the last resort.

**C9 IdentifierOrDescriptionRule**

Identifier must be present or Description must be present.

**C10 ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

**C11 ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

**C12 OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

**C13 PartyNameOrLEIRule**

PartyName must be present or LegalEntityIdentifier must be present.

**C14 SplitTradeFalsePresenceRule**

If TradeInformation\SplitTradeIndicator is NO ('false'), the SplitTradeInformation is not allowed.

On Condition

/TradeInformation/SplitTradeIndicator is equal to value 'false'

Following Must be True

/SplitTradeInformation[\*] Must be absent

*This constraint is defined at the MessageDefinition level.*

**C15 SplitTradeTruePresenceRule**

If TradeInformation\SplitTradeIndicator is YES ('true'), the SplitTradeInformation must be present.

On Condition

/TradeInformation/SplitTradeIndicator is equal to value 'true'

Following Must be True

/SplitTradeInformation[\*] Must be present

*This constraint is defined at the MessageDefinition level.*

#### **C16 SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

#### **C17 TimeCountryLocationRule**

Time, Country and Location must be present together or not present at all.

## **17.4 Message Building Blocks**

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### **17.4.1 StatusDetails <StsDtIs>**

*Presence:* [1..1]

*Definition:* Provides information on the status of a foreign exchange trade in the central system.

**StatusDetails <StsDtIs>** contains the following **TradeData14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>MatchingSystemUniqueReference</b> <MtchgSysUnqRef>	[1..1]	Text		249
	<b>MatchingSystemMatchingReference</b> <MtchgSysMtchgRef>	[0..1]	Text		250
	<b>MatchingSystemMatchedSideReference</b> <MtchgSysMtchdSdRef>	[0..1]	Text		250
	<b>StatusOriginator</b> <StsOrgtr>	[0..1]	Text		250
	<b>CurrentStatus</b> <CurSts>	[1..1]			250
	<b>StatusCode</b> <StsCd>	[1..1]	±		250
	<b>SubStatusCode</b> <SubStsCd>	[0..1]	Text		250
	<b>CurrentStatusSubType</b> <CurStsSubTp>	[0..1]	CodeSet		251
	<b>CurrentStatusDateTime</b> <CurStsDtTm>	[0..1]	DateTime		251
	<b>PreviousStatus</b> <PrvsSts>	[0..1]	±		251
	<b>AllegedTrade</b> <AllgdTrad>	[0..1]	Indicator		251
	<b>PreviousStatusSubType</b> <PrvsStsSubTp>	[0..1]	CodeSet		251

#### **17.4.1.1 MatchingSystemUniqueReference <MtchgSysUnqRef>**

*Presence:* [1..1]

*Definition:* Reference to the unique system identification assigned to the trade by the central matching system.

*Datatype:* "Max35Text" on page 396

**17.4.1.2 MatchingSystemMatchingReference <MtchgSysMtchgRef>**

*Presence:* [0..1]

*Definition:* Reference to the unique matching identification assigned to the trade and to the matching trade from the counterparty by the central matching system.

*Datatype:* "Max35Text" on page 396

**17.4.1.3 MatchingSystemMatchedSideReference <MtchgSysMtchdSdRef>**

*Presence:* [0..1]

*Definition:* Unique reference from the central settlement system that allows the removal of alleged trades once the matched status notification for the matching side has been received.

*Datatype:* "Max35Text" on page 396

**17.4.1.4 StatusOriginator <StsOrgtr>**

*Presence:* [0..1]

*Definition:* Party that assigned the status to the trade.

*Datatype:* "Max35Text" on page 396

**17.4.1.5 CurrentStatus <CurSts>**

*Presence:* [1..1]

*Definition:* Specifies the new status of the trade.

**CurrentStatus <CurSts>** contains the following **StatusAndSubStatus2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>StatusCode</b> <StsCd>	[1..1]	±		250
	<b>SubStatusCode</b> <SubStsCd>	[0..1]	Text		250

**17.4.1.5.1 StatusCode <StsCd>**

*Presence:* [1..1]

*Definition:* Status expressed as a code.

**StatusCode <StsCd>** contains one of the following elements (see "Status27Choice" on page 376 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		376
Or}	Proprietary <Prtry>	[1..1]	Text		376

**17.4.1.5.2 SubStatusCode <SubStsCd>**

*Presence:* [0..1]

*Definition:* Sub status expressed as a code.

*Datatype:* "Exact4AlphaNumericText" on page 393

**17.4.1.6 CurrentStatusSubType <CurStsSubTp>**

*Presence:* [0..1]

*Definition:* Additional information about the current status of the trade.

*Datatype:* "StatusSubType2Code" on page 386

CodeName	Name	Definition
SMDY	OnlySameDayFlagTrue	Same day flag has been set to true for the sub status of the trade notification.

**17.4.1.7 CurrentStatusDateTime <CurStsDtTm>**

*Presence:* [0..1]

*Definition:* Specifies the date and time at which the current status was assigned.

*Datatype:* "ISODateTime" on page 389

**17.4.1.8 PreviousStatus <PrvsSts>**

*Presence:* [0..1]

*Definition:* Specifies the previous status of the trade.

**PreviousStatus <PrvsSts>** contains one of the following elements (see "Status28Choice" on page 375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		375
Or}	Proprietary <Prtry>	[1..1]	Text		375

**17.4.1.9 AllegedTrade <AllgdTrad>**

*Presence:* [0..1]

*Definition:* Specifies whether a trade is alleged or not.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 391):

- *Meaning When True:* Yes
- *Meaning When False:* No

**17.4.1.10 PreviousStatusSubType <PrvsStsSubTp>**

*Presence:* [0..1]

*Definition:* Additional information on the previous status of a trade in a central system.

*Datatype:* "StatusSubType2Code" on page 386

CodeName	Name	Definition
SMDY	OnlySameDayFlagTrue	Same day flag has been set to true for the sub status of the trade notification.

## 17.4.2 TradeInformation <TradInf>

*Presence:* [1..1]

*Definition:* General information related to the foreign exchange trade.

**TradeInformation <TradInf>** contains the following **TradeAgreement12** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TradeDate</b> <TradDt>	[1..1]	Date		252
	<b>MessageIdentification</b> <MsgId>	[1..1]	Text		252
	<b>OriginatorReference</b> <OrgtrRef>	[1..1]	Text		252
	<b>CommonReference</b> <CmonRef>	[0..1]	Text		252
	<b>AmendOrCancelReason</b> <AmdOrCclRsn>	[0..1]	Text		253
	<b>RelatedReference</b> <RltdRef>	[0..1]	Text		253
	<b>ProductType</b> <PdctTp>	[0..1]	Text		253
	<b>OperationType</b> <OprTp>	[0..1]	Text		253
	<b>OperationScope</b> <OprScp>	[0..1]	Text		253
	<b>SettlementSessionIdentifier</b> <SttlmSsnldr>	[0..1]	Text		253
	<b>SplitTradeIndicator</b> <SpltTradInd>	[1..1]	Indicator		253
	<b>PaymentVersusPaymentIndicator</b> <PmtVrssPmtInd>	[0..1]	Indicator		254

### 17.4.2.1 TradeDate <TradDt>

*Presence:* [1..1]

*Definition:* Date on which the trading parties agreed on the trade.

*Datatype:* "ISODate" on page 389

### 17.4.2.2 MessageIdentification <MsgId>

*Presence:* [1..1]

*Definition:* Identification of the present message assigned by the party issuing the message. This identification must be unique amongst all messages of same type sent by the same party.

*Datatype:* "Max35Text" on page 396

### 17.4.2.3 OriginatorReference <OrgtrRef>

*Presence:* [1..1]

*Definition:* Represents the original reference of the instruction for which the status is given, as assigned by the participant that submitted the foreign exchange trade.

*Datatype:* "Max35Text" on page 396

### 17.4.2.4 CommonReference <CmonRef>

*Presence:* [0..1]

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*Definition:* Reference common to both parties of the trade.

*Datatype:* "Max35Text" on page 396

#### **17.4.2.5 AmendOrCancelReason <AmdOrCclRsn>**

*Presence:* [0..1]

*Definition:* Specifies the reason for the cancellation or the amendment.

*Datatype:* "Max35Text" on page 396

#### **17.4.2.6 RelatedReference <RltdRef>**

*Presence:* [0..1]

*Definition:* Reference to the identification of a previous event in the life of a trade which is amended or cancelled.

*Datatype:* "Max35Text" on page 396

#### **17.4.2.7 ProductType <PdctTp>**

*Presence:* [0..1]

*Definition:* Specifies the product for which the status of the confirmation is reported.

*Datatype:* "Max35Text" on page 396

#### **17.4.2.8 OperationType <OprTp>**

*Presence:* [0..1]

*Definition:* Specifies the type of underlying transaction, for example cancellation (CANC).

*Datatype:* "Max4Text" on page 396

#### **17.4.2.9 OperationScope <OprScp>**

*Presence:* [0..1]

*Definition:* Specifies the business role between the submitter and the trade party, for example, agent (AGNT).

*Datatype:* "Max4Text" on page 396

#### **17.4.2.10 SettlementSessionIdentifier <StlmSsnldr>**

*Presence:* [0..1]

*Definition:* To indicate the requested CLS settlement session that the related trade is part of.

*Datatype:* "Exact4AlphaNumericText" on page 393

#### **17.4.2.11 SplitTradeIndicator <SplitTradInd>**

*Presence:* [1..1]

*Definition:* To indicate if the trade is split.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 391):

- *Meaning When True:* Yes
- *Meaning When False:* No

**17.4.2.12 PaymentVersusPaymentIndicator <PmtVrssPmtInd>**

*Presence:* [0..1]

*Definition:* Specifies if the FX transaction is PVP settlement. Payment versus payment (PvP) settlement arrangement allows for two currencies in a foreign exchange (FX) contract to exchange simultaneously on a central settlement platform to eliminate the settlement risk. To apply PvP, the two parties in the FX contract need to have a pre-agreement with the central settlement platform, for example, USD/MYR FX deals require both parties to have an agreement to settle via HK Interbank Clearing Ltd settlement platform.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 391):

- *Meaning When True:* Yes
- *Meaning When False:* No

**17.4.3 TradingSideIdentification <TradgSdld>**

*Presence:* [1..1]

*Definition:* Party(ies) on the trading side of the foreign exchange trade.

**TradingSideIdentification <TradgSdld>** contains the following **TradePartyIdentification8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SubmittingParty</b> <SubmitgPty>	[1..1]	±		254
	<b>TradeParty</b> <TradPty>	[0..1]	±		254
	<b>FundIdentification</b> <Fndld>	[0..*]			255
	<b>FundIdentification</b> <Fndld>	[1..1]	±		255
	<b>AccountIdentificationWithCustodian</b> <AcctldWthCtdn>	[0..1]	Text		255
	<b>CustodianIdentification</b> <Ctdnld>	[0..1]	±		255

**17.4.3.1 SubmittingParty <SubmitgPty>**

*Presence:* [1..1]

*Definition:* Party that submits the foreign exchange trade to the matching system or to the settlement system or to the counterparty.

**SubmittingParty <SubmitgPty>** contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <Ptyld>	[1..1]	±	C11	364

**17.4.3.2 TradeParty <TradPty>**

*Presence:* [0..1]

*Definition:* Party that originated the foreign exchange trade. This party may be the same as the submitting party.

**TradeParty <TradPty>** contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

### 17.4.3.3 FundIdentification <FndId>

*Presence:* [0..\*]

*Definition:* Identifies the fund that is one of the parties in the foreign exchange trade.

**FundIdentification <FndId>** contains the following **FundIdentification5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FundIdentification</b> <FndId>	[1..1]	±		255
	<b>AccountIdentificationWithCustodian</b> <AcctIdWithCtdn>	[0..1]	Text		255
	<b>CustodianIdentification</b> <CtdnId>	[0..1]	±		255

#### 17.4.3.3.1 FundIdentification <FndId>

*Presence:* [1..1]

*Definition:* Identification of the investment fund.

**FundIdentification <FndId>** contains the following elements (see "[PartyIdentification60](#)" on page 365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FundIdentification <FndId>	[1..1]	Text		365
	NameAndAddress <NmAndAdr>	[0..1]	±		365
	LegalEntityIdentifier <LglnTtyIdr>	[0..1]	IdentifierSet		366

#### 17.4.3.3.2 AccountIdentificationWithCustodian <AcctIdWithCtdn>

*Presence:* [0..1]

*Definition:* Identifies the account of the fund held with the custodian.

*Datatype:* "[Max35Text](#)" on page 396

#### 17.4.3.3.3 CustodianIdentification <CtdnId>

*Presence:* [0..1]

*Definition:* Identification of the custodian which services the account of the fund.

**CustodianIdentification <CtdnId>** contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

## 17.4.4 CounterpartySidIdentification <CtrPtySdId>

*Presence:* [1..1]

*Definition:* Party(ies) on the counterparty side of the foreign exchange trade.

**CounterpartySidIdentification <CtrPtySdId>** contains the following **TradePartyIdentification8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SubmittingParty</b> <SubmitgPty>	[1..1]	±		256
	<b>TradeParty</b> <TradPty>	[0..1]	±		256
	<b>FundIdentification</b> <FndId>	[0..*]			257
	<b>FundIdentification</b> <FndId>	[1..1]	±		257
	<b>AccountIdentificationWithCustodian</b> <AcctIdWthCtdn>	[0..1]	Text		257
	<b>CustodianIdentification</b> <CtdnId>	[0..1]	±		257

### 17.4.4.1 SubmittingParty <SubmitgPty>

*Presence:* [1..1]

*Definition:* Party that submits the foreign exchange trade to the matching system or to the settlement system or to the counterparty.

**SubmittingParty <SubmitgPty>** contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

### 17.4.4.2 TradeParty <TradPty>

*Presence:* [0..1]

*Definition:* Party that originated the foreign exchange trade. This party may be the same as the submitting party.

**TradeParty <TradPty>** contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

#### 17.4.4.3 FundIdentification <FndId>

*Presence:* [0..\*]

*Definition:* Identifies the fund that is one of the parties in the foreign exchange trade.

**FundIdentification <FndId>** contains the following **FundIdentification5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FundIdentification</b> <FndId>	[1..1]	±		257
	<b>AccountIdentificationWithCustodian</b> <AcctIdWthCtdn>	[0..1]	Text		257
	<b>CustodianIdentification</b> <CtdnId>	[0..1]	±		257

##### 17.4.4.3.1 FundIdentification <FndId>

*Presence:* [1..1]

*Definition:* Identification of the investment fund.

**FundIdentification <FndId>** contains the following elements (see "[PartyIdentification60](#)" on page 365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FundIdentification <FndId>	[1..1]	Text		365
	NameAndAddress <NmAndAdr>	[0..1]	±		365
	LegalEntityIdentifier <LglnNtyIdr>	[0..1]	IdentifierSet		366

##### 17.4.4.3.2 AccountIdentificationWithCustodian <AcctIdWthCtdn>

*Presence:* [0..1]

*Definition:* Identifies the account of the fund held with the custodian.

*Datatype:* "[Max35Text](#)" on page 396

##### 17.4.4.3.3 CustodianIdentification <CtdnId>

*Presence:* [0..1]

*Definition:* Identification of the custodian which services the account of the fund.

**CustodianIdentification <CtdnId>** contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

## 17.4.5 TradeAmounts <TradAmts>

*Presence:* [1..1]

*Definition:* Amounts of the foreign exchange trade.

**TradeAmounts <TradAmts>** contains the following **AmountsAndValueDate8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TradingSideBuyAmount</b> <TradgSdBuyAmt>	[1..1]			258
{Or	<b>Amount</b> <Amt>	[1..1]	Amount	C2, C5	259
Or}	<b>DigitalTokenAmount</b> <DgtITknAmt>	[1..1]		C9	259
	<b>Identifier</b> <Idr>	[0..1]	IdentifierSet		260
	<b>Unit</b> <Unit>	[1..1]	Quantity		260
	<b>Description</b> <Desc>	[0..1]	Text		260
	<b>TradingSideSellAmount</b> <TradgSdSellAmt>	[1..1]			260
{Or	<b>Amount</b> <Amt>	[1..1]	Amount	C2, C5	260
Or}	<b>DigitalTokenAmount</b> <DgtITknAmt>	[1..1]		C9	261
	<b>Identifier</b> <Idr>	[0..1]	IdentifierSet		261
	<b>Unit</b> <Unit>	[1..1]	Quantity		261
	<b>Description</b> <Desc>	[0..1]	Text		261
	<b>SettlementDate</b> <SttlmDt>	[1..1]	Date		262

### 17.4.5.1 TradingSideBuyAmount <TradgSdBuyAmt>

*Presence:* [1..1]

*Definition:* Currency and amount bought in a foreign exchange trade.

**TradingSideBuyAmount <TradgSdBuyAmt>** contains one of the following **CurrencyOrDigitalTokenAmount2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Amount</b> <Amt>	[1..1]	Amount	C2, C5	259
Or}	<b>DigitalTokenAmount</b> <DgtITknAmt>	[1..1]		C9	259
	<b>Identifier</b> <Idr>	[0..1]	IdentifierSet		260
	<b>Unit</b> <Unit>	[1..1]	Quantity		260
	<b>Description</b> <Desc>	[0..1]	Text		260

#### 17.4.5.1.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount specified as an ISO currency (ISO 4217).

*Impacted by:* C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 378

##### Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

#### 17.4.5.1.2 DigitalTokenAmount <DgtITknAmt>

*Presence:* [1..1]

*Definition:* Amount specified as a non-ISO currency (ISO 4217).

*Impacted by:* C9 "IdentifierOrDescriptionRule"

**DigitalTokenAmount <DgtITknAmt>** contains the following **DigitalTokenAmount3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identifier</b> <Idr>	[0..1]	IdentifierSet		260
	<b>Unit</b> <Unit>	[1..1]	Quantity		260
	<b>Description</b> <Desc>	[0..1]	Text		260

**Constraints**• **IdentifierOrDescriptionRule**

Identifier must be present or Description must be present.

Following Must be True  
/Identifier Must be present  
Or /Description Must be present

**17.4.5.1.2.1 Identifier <Idr>**

*Presence:* [0..1]

*Definition:* Specifies the digital token identifier (DTI).

*Datatype:* "DTI2024Identifier" on page 390

**17.4.5.1.2.2 Unit <Unit>**

*Presence:* [1..1]

*Definition:* Quantity of digital tokens expressed as a number, for example, a number of blockchain tokens.

*Datatype:* "Max30DecimalNumber" on page 392

**17.4.5.1.2.3 Description <Desc>**

*Presence:* [0..1]

*Definition:* Provides a description of the digital token identifier.

*Datatype:* "Max30Text" on page 395

**17.4.5.2 TradingSideSellAmount <TradgSdSellAmt>**

*Presence:* [1..1]

*Definition:* Currency and amount sold in a foreign exchange trade.

**TradingSideSellAmount <TradgSdSellAmt>** contains one of the following **CurrencyOrDigitalTokenAmount2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Amount</b> <Amt>	[1..1]	Amount	C2, C5	260
Or}	<b>DigitalTokenAmount</b> <DgtlTknAmt>	[1..1]		C9	261
	<b>Identifier</b> <Idr>	[0..1]	IdentifierSet		261
	<b>Unit</b> <Unit>	[1..1]	Quantity		261
	<b>Description</b> <Desc>	[0..1]	Text		261

**17.4.5.2.1 Amount <Amt>**

*Presence:* [1..1]

*Definition:* Amount specified as an ISO currency (ISO 4217).

*Impacted by:* C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 378

**Constraints**

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**17.4.5.2.2 DigitalTokenAmount <DgtITknAmt>**

*Presence:* [1..1]

*Definition:* Amount specified as a non-ISO currency (ISO 4217).

*Impacted by:* C9 "IdentifierOrDescriptionRule"

**DigitalTokenAmount <DgtITknAmt>** contains the following **DigitalTokenAmount3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identifier</b> <Idr>	[0..1]	IdentifierSet		261
	<b>Unit</b> <Unit>	[1..1]	Quantity		261
	<b>Description</b> <Desc>	[0..1]	Text		261

**Constraints**

- **IdentifierOrDescriptionRule**

Identifier must be present or Description must be present.

```
Following Must be True
  /Identifier Must be present
Or   /Description Must be present
```

**17.4.5.2.2.1 Identifier <Idr>**

*Presence:* [0..1]

*Definition:* Specifies the digital token identifier (DTI).

*Datatype:* "DTI2024Identifier" on page 390

**17.4.5.2.2.2 Unit <Unit>**

*Presence:* [1..1]

*Definition:* Quantity of digital tokens expressed as a number, for example, a number of blockchain tokens.

*Datatype:* "Max30DecimalNumber" on page 392

**17.4.5.2.2.3 Description <Desc>**

*Presence:* [0..1]

*Definition:* Provides a description of the digital token identifier.

*Datatype:* "Max30Text" on page 395

### 17.4.5.3 SettlementDate <StlmDt>

*Presence:* [1..1]

*Definition:* Date on which the trade is settled, for example, the amounts are due.

*Datatype:* "ISODate" on page 389

## 17.4.6 AgreedRate <AgrdRate>

*Presence:* [1..1]

*Definition:* Exchange rate as agreed by the traders.

**AgreedRate <AgrdRate>** contains the following **AgreedRate3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ExchangeRate</b> <XchgRate>	[1..1]	Rate		262
	<b>UnitCurrency</b> <UnitCcy>	[0..1]	CodeSet	C1	262
	<b>QuotedCurrency</b> <QtdCcy>	[0..1]	CodeSet	C1	262

### 17.4.6.1 ExchangeRate <XchgRate>

*Presence:* [1..1]

*Definition:* The value of one currency expressed in relation to another currency. ExchangeRate expresses the ratio between UnitCurrency and QuotedCurrency (ExchangeRate = UnitCurrency/QuotedCurrency).

*Datatype:* "BaseOneRate" on page 392

### 17.4.6.2 UnitCurrency <UnitCcy>

*Presence:* [0..1]

*Definition:* Currency in which the rate of exchange is expressed in a currency exchange. In the example 1GBP = xxxCUR, the unit currency is GBP.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 379

#### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

### 17.4.6.3 QuotedCurrency <QtdCcy>

*Presence:* [0..1]

*Definition:* Currency into which the base currency is converted, in a currency exchange.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 379

#### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

## 17.4.7 NonDeliverableForwardConditions <NDFConds>

Presence: [0..1]

Definition: Provides the opening and fixing information for an NDF trade.

**NonDeliverableForwardConditions <NDFConds>** contains the following **NonDeliverableForwardConditions2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>OpeningConditions</b> <OpngConds>	[1..1]			263
	<b>SettlementCurrency</b> <SttlmCcy>	[1..1]	CodeSet	C1	264
	<b>ValuationDate</b> <ValtnDt>	[1..1]	Date		264
	<b>SettlementRateSource</b> <SttlmRateSrc>	[1..2]		C17	264
	<b>RateSource</b> <RateSrc>	[1..1]	Text		265
	<b>Time</b> <Tm>	[0..1]	Text		265
	<b>CountryCode</b> <CtryCd>	[0..1]	CodeSet	C4	265
	<b>LocationCode</b> <LctnCd>	[0..1]	Text		265
	<b>FixingConditions</b> <FvgConds>	[0..1]			265
	<b>TradeDate</b> <TradDt>	[1..1]	Date		266
	<b>OriginatorReference</b> <OrgtrRef>	[1..1]	Text		266
	<b>CommonReference</b> <CmonRef>	[0..1]	Text		266
	<b>RelatedReference</b> <RltdRef>	[0..1]	Text		266
	<b>TradingSideBuyAmount</b> <TradgSdBuyAmt>	[1..1]	Amount	C2, C5	266
	<b>TradingSideSellAmount</b> <TradgSdSellAmt>	[1..1]	Amount	C2, C5	267
	<b>ExchangeRate</b> <XchgRate>	[1..1]	Rate		267

### 17.4.7.1 OpeningConditions <OpngConds>

Presence: [1..1]

Definition: Provides the opening information associated with an NDF trade.

**OpeningConditions <OpngConds>** contains the following **OpeningConditions1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementCurrency</b> <SttlmCcy>	[1..1]	CodeSet	C1	264
	<b>ValuationDate</b> <ValtnDt>	[1..1]	Date		264
	<b>SettlementRateSource</b> <SttlmRateSrc>	[1..2]		C17	264
	<b>RateSource</b> <RateSrc>	[1..1]	Text		265
	<b>Time</b> <Tm>	[0..1]	Text		265
	<b>CountryCode</b> <CtryCd>	[0..1]	CodeSet	C4	265
	<b>LocationCode</b> <LctnCd>	[0..1]	Text		265

#### 17.4.7.1.1 SettlementCurrency <SttlmCcy>

*Presence:* [1..1]

*Definition:* Specifies the settlement currency of the non deliverable trade.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 379

##### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

#### 17.4.7.1.2 ValuationDate <ValtnDt>

*Presence:* [1..1]

*Definition:* Specifies the valuation date for a non deliverable trade.

*Datatype:* "ISODate" on page 389

#### 17.4.7.1.3 SettlementRateSource <SttlmRateSrc>

*Presence:* [1..2]

*Definition:* Specifies the rate source associated with the non deliverable trade.

*Impacted by:* C17 "TimeCountryLocationRule"

**SettlementRateSource** <SttlmRateSrc> contains the following **SettlementRateSource1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>RateSource</b> <RateSrc>	[1..1]	Text		265
	<b>Time</b> <Tm>	[0..1]	Text		265
	<b>CountryCode</b> <CtryCd>	[0..1]	CodeSet	C4	265
	<b>LocationCode</b> <LctnCd>	[0..1]	Text		265

#### Constraints

- **TimeCountryLocationRule**

Time, Country and Location must be present together or not present at all.

#### 17.4.7.1.3.1 RateSource <RateSrc>

*Presence:* [1..1]

*Definition:* Specifies the rate source for the non deliverable trade.

*Datatype:* "RateSourceText" on page 397

#### 17.4.7.1.3.2 Time <Tm>

*Presence:* [0..1]

*Definition:* Specifies the time "HHMM" associated with the rate source.

*Datatype:* "Exact4NumericText" on page 393

#### 17.4.7.1.3.3 CountryCode <CtryCd>

*Presence:* [0..1]

*Definition:* Specifies the country code for the quoted rate source.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 381

#### Constraints

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 17.4.7.1.3.4 LocationCode <LctnCd>

*Presence:* [0..1]

*Definition:* The location expressed as a 2 character code.

*Datatype:* "Exact2AlphaNumericText" on page 393

#### 17.4.7.2 FixingConditions <FvgConds>

*Presence:* [0..1]

*Definition:* Provides the additional information for an NDF as supplied on a fixing instruction.

**FixingConditions <FvgConds>** contains the following **FixingConditions1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TradeDate</b> <TradDt>	[1..1]	Date		266
	<b>OriginatorReference</b> <OrgtrRef>	[1..1]	Text		266
	<b>CommonReference</b> <CmonRef>	[0..1]	Text		266
	<b>RelatedReference</b> <RltdRef>	[0..1]	Text		266
	<b>TradingSideBuyAmount</b> <TradgSdBuyAmt>	[1..1]	Amount	C2, C5	266
	<b>TradingSideSellAmount</b> <TradgSdSellAmt>	[1..1]	Amount	C2, C5	267
	<b>ExchangeRate</b> <XchgRate>	[1..1]	Rate		267

#### 17.4.7.2.1 TradeDate <TradDt>

*Presence:* [1..1]

*Definition:* The date on which the trade was executed.

*Datatype:* "ISODate" on page 389

#### 17.4.7.2.2 OriginatorReference <OrgtrRef>

*Presence:* [1..1]

*Definition:* Represents the original reference of the instruction for which the status is given, as assigned by the participant that submitted the foreign exchange trade.

*Datatype:* "Max35Text" on page 396

#### 17.4.7.2.3 CommonReference <CmonRef>

*Presence:* [0..1]

*Definition:* Reference common to both parties of the trade.

*Datatype:* "Max35Text" on page 396

#### 17.4.7.2.4 RelatedReference <RltdRef>

*Presence:* [0..1]

*Definition:* Reference to the identification of a previous event in the life of a trade which is amended or cancelled.

*Datatype:* "Max35Text" on page 396

#### 17.4.7.2.5 TradingSideBuyAmount <TradgSdBuyAmt>

*Presence:* [1..1]

*Definition:* Currency and amount bought in a foreign exchange trade.

*Impacted by:* C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 378

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**Constraints**

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

#### 17.4.7.2.6 TradingSideSellAmount <TradgSdSellAmt>

*Presence:* [1..1]

*Definition:* Currency and amount sold in a foreign exchange trade.

*Impacted by:* C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 378

**Constraints**

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

#### 17.4.7.2.7 ExchangeRate <XchgRate>

*Presence:* [1..1]

*Definition:* The value of one currency expressed in relation to another currency. ExchangeRate expresses the ratio between UnitCurrency and QuotedCurrency (ExchangeRate = UnitCurrency/QuotedCurrency).

*Datatype:* "BaseOneRate" on page 392

### 17.4.8 TradingSideSettlementInstructions <TradgSdSttlmInstrs>

*Presence:* [0..1]

*Definition:* Settlement instructions for the amounts received by the trading side.

**TradingSideSettlementInstructions <TradgSdSttlmInstrs>** contains the following **SettlementParties120** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>DeliveryAgent</b> <DlvryAgt>	[0..1]	±		268
	<b>Intermediary</b> <Intrmy>	[0..1]	±		268
	<b>ReceivingAgent</b> <RcvgAgt>	[1..1]	±		268
	<b>BeneficiaryInstitution</b> <BnfcryInstn>	[0..1]	±		269

#### 17.4.8.1 DeliveryAgent <DlvryAgt>

*Presence:* [0..1]

*Definition:* Financial institution from which cash will be transferred.

**DeliveryAgent <DlvryAgt>** contains one of the following elements (see "[PartyIdentification242Choice](#)" on [page 363](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

#### 17.4.8.2 Intermediary <Intrmy>

*Presence:* [0..1]

*Definition:* Party, within the settlement chain, between the delivery and receiving agents.

**Intermediary <Intrmy>** contains one of the following elements (see "[PartyIdentification242Choice](#)" on [page 363](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

#### 17.4.8.3 ReceivingAgent <RcvgAgt>

*Presence:* [1..1]

*Definition:* Financial institution where the payee will receive the funds.

**ReceivingAgent <RcvgAgt>** contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

#### 17.4.8.4 BeneficiaryInstitution <BnfcryInstn>

*Presence:* [0..1]

*Definition:* Ultimate institution that will receive the funds when different from the trading or counterparty side.

**BeneficiaryInstitution <BnfcryInstn>** contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

### 17.4.9 CounterpartySideSettlementInstructions <CtrPtySdSttlmInstrs>

*Presence:* [0..1]

*Definition:* Settlement instructions for the amounts received by the counterparty.

**CounterpartySideSettlementInstructions <CtrPtySdSttlmInstrs>** contains the following **SettlementParties120** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>DeliveryAgent</b> <DlvryAgt>	[0..1]	±		269
	<b>Intermediary</b> <Intrmy>	[0..1]	±		270
	<b>ReceivingAgent</b> <RcvgAgt>	[1..1]	±		270
	<b>BeneficiaryInstitution</b> <BnfcryInstn>	[0..1]	±		270

#### 17.4.9.1 DeliveryAgent <DlvryAgt>

*Presence:* [0..1]

*Definition:* Financial institution from which cash will be transferred.

**DeliveryAgent <DlvryAgt>** contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

#### 17.4.9.2 Intermediary <Intrmy>

*Presence:* [0..1]

*Definition:* Party, within the settlement chain, between the delivery and receiving agents.

**Intermediary <Intrmy>** contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

#### 17.4.9.3 ReceivingAgent <RcvgAgt>

*Presence:* [1..1]

*Definition:* Financial institution where the payee will receive the funds.

**ReceivingAgent <RcvgAgt>** contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

#### 17.4.9.4 BeneficiaryInstitution <BnfcryInstn>

*Presence:* [0..1]

*Definition:* Ultimate institution that will receive the funds when different from the trading or counterparty side.

**BeneficiaryInstitution <Bnfcrylnstn>** contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

## 17.4.10 GeneralInformation <Gnllnf>

*Presence:* [0..1]

*Definition:* Additional Information about the foreign exchange trade.

**GeneralInformation <Gnllnf>** contains the following **GeneralInformation9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BlockIndicator</b> <BlckInd>	[0..1]	Indicator		272
	<b>RelatedTradeReference</b> <RltdTradRef>	[0..1]	Text		272
	<b>DealingMethod</b> <DealgMtd>	[0..1]	CodeSet		272
	<b>BrokerIdentification</b> <Brkrld>	[0..1]	±		272
	<b>CounterpartyReference</b> <CtrPtyRef>	[0..1]	Text		272
	<b>BrokersCommission</b> <BrkrsComssn>	[0..1]	Amount	C1, C6	273
	<b>SenderToReceiverInformation</b> <SndrToRcvrInf>	[0..1]	Text		273
	<b>DealingBranchTradingSide</b> <DealgBrnchTradgSd>	[0..1]	±		273
	<b>DealingBranchCounterpartySide</b> <DealgBrnchCtrPtySd>	[0..1]	±		273
	<b>ContactInformation</b> <CtctInf>	[0..1]	±		274
	<b>AgreementDetails</b> <AgrmtDtls>	[0..1]			274
	<b>AgreementCode</b> <AgrmtCd>	[1..1]	Text		274
	<b>Date</b> <Dt>	[0..1]	Date		274
	<b>Version</b> <Vrsn>	[0..1]	Text		275
	<b>DefinitionsYear</b> <DefsyYr>	[0..1]	Year		275
	<b>BrokersReference</b> <BrkrsRef>	[0..1]	Text		275
	<b>PaymentClearingCentre</b> <PmtClrCentr>	[0..1]	CodeSet	C4	275
	<b>CalculationAgent</b> <ClctnAgt>	[0..1]			275
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		276
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		276

**17.4.10.1 BlockIndicator <BlckInd>**

*Presence:* [0..1]

*Definition:* Indicates whether the trade is a block or single trade.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 391):

- *Meaning When True:* Yes
- *Meaning When False:* No

**17.4.10.2 RelatedTradeReference <RltdTradRef>**

*Presence:* [0..1]

*Definition:* Reference to a preceding transaction, for example, an option or swap.

*Datatype:* "[Max35Text](#)" on page 396

**17.4.10.3 DealingMethod <DealgMtd>**

*Presence:* [0..1]

*Definition:* Method used by the trading parties to negotiate and/or execute a deal.

*Datatype:* "[Trading1MethodCode](#)" on page 388

CodeName	Name	Definition
ELEC	Electronic	Trade executed through an electronic trading system.
PHON	Phone	Trade executed over the phone.
BROK	Broker	Trade executed through a broker.

**17.4.10.4 BrokerIdentification <Brkrld>**

*Presence:* [0..1]

*Definition:* Specifies the broker which arranged the deal between the trading side and the counterparty side or, when two money brokers are involved, between the trading side and the other money broker.

**BrokerIdentification <Brkrld>** contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

**17.4.10.5 CounterpartyReference <CtrPtyRef>**

*Presence:* [0..1]

*Definition:* Counterparty's reference for the trade.

*Datatype:* "[Max35Text](#)" on page 396

**17.4.10.6 BrokersCommission <BrkrsComssn>**

*Presence:* [0..1]

*Definition:* Brokerage fee for a broker confirmation.

*Impacted by:* C1 "ActiveCurrency", C6 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 377

**Constraints**• **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

• **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**17.4.10.7 SenderToReceiverInformation <SndrToRcvrInf>**

*Presence:* [0..1]

*Definition:* Specifies additional information for the receiver and applies to the whole message.

*Datatype:* "Max210Text" on page 395

**17.4.10.8 DealingBranchTradingSide <DealgBrnchTradgSd>**

*Presence:* [0..1]

*Definition:* Specifies the branch at the trading side with which the deal was done.

**DealingBranchTradingSide <DealgBrnchTradgSd>** contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

**17.4.10.9 DealingBranchCounterpartySide <DealgBrnchCtrPtySd>**

*Presence:* [0..1]

*Definition:* Specifies the branch at the counterparty side with which the deal was done.

**DealingBranchCounterpartySide <DealgBrnchCtrPtySd>** contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

#### 17.4.10.10 ContactInformation <CtctInf>

*Presence:* [0..1]

*Definition:* Specifies the name and/or electronic address of the receiver of the message who may be contacted for any queries concerning this trade.

**ContactInformation <CtctInf>** contains the following elements (see "[ContactInformation1](#)" on page 358 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[0..1]	Text		358
	FaxNumber <FaxNb>	[0..1]	Text		358
	TelephoneNumber <TelNb>	[0..1]	Text		358
	EmailAddress <EmailAdr>	[0..1]	Text		358

#### 17.4.10.11 AgreementDetails <AgrmtDtls>

*Presence:* [0..1]

*Definition:* Specifies the type, date and version of the agreement used in a trade.

**AgreementDetails <AgrmtDtls>** contains the following **AgreementConditions1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AgreementCode</b> <AgrmtCd>	[1..1]	Text		274
	<b>Date</b> <Dt>	[0..1]	Date		274
	<b>Version</b> <Vrsn>	[0..1]	Text		275

##### 17.4.10.11.1 AgreementCode <AgrmtCd>

*Presence:* [1..1]

*Definition:* Specifies the type of agreement.

*Datatype:* "[Max6AlphaText](#)" on page 397

##### 17.4.10.11.2 Date <Dt>

*Presence:* [0..1]

*Definition:* Specifies the date of the agreement.

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*Datatype:* "ISODate" on page 389

### 17.4.10.11.3 Version <Vrsn>

*Presence:* [0..1]

*Definition:* Specifies the version of the agreement.

*Datatype:* "Exact4NumericText" on page 393

### 17.4.10.12 DefinitionsYear <DefsyYr>

*Presence:* [0..1]

*Definition:* Specifies the year of definitions of the agreement.

*Datatype:* "ISOYear" on page 398

### 17.4.10.13 BrokersReference <BrkrsRef>

*Presence:* [0..1]

*Definition:* Specifies a reference applied to the trade instruction by a broker.

*Datatype:* "Max35Text" on page 396

### 17.4.10.14 PaymentClearingCentre <PmtClrCentr>

*Presence:* [0..1]

*Definition:* Specifies the place of clearing for offshore currency trades.

Usage: Used to designate the clearing centre for offshore currency trades. It must not be used for trades that settle onshore.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 381

#### Constraints

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

### 17.4.10.15 CalculationAgent <ClctnAgt>

*Presence:* [0..1]

*Definition:* Specifies the party that will act as calculation agent for a cash-settled trade.

**CalculationAgent <ClctnAgt>** contains one of the following **CalculationAgent1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Code &lt;Cd&gt;</b>	[1..1]	CodeSet		276
Or}	<b>Proprietary &lt;Prtry&gt;</b>	[1..1]	Text		276

---

**17.4.10.15.1 Code <Cd>**

*Presence:* [1..1]

*Definition:* Specifies the party that will act as calculation agent, as published in an external calculation agent code set.

*Datatype:* "ExternalCalculationAgent1Code" on page 382

**17.4.10.15.2 Proprietary <Prtry>**

*Presence:* [1..1]

*Definition:* Specifies the party that will act as calculation agent, in a free-text form.

*Datatype:* "Max35Text" on page 396

**17.4.11 SplitTradeInformation <SpltTradInf>**

*Presence:* [0..\*]

*Definition:* Details of the split trade.

**SplitTradeInformation <SplTtradInf>** contains the following **SplitTradeDetails5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>StatusDetails</b> <StsDtls>	[0..1]			278
	<b>MatchingSystemUniqueReference</b> <MtchgSysUnqRef>	[1..1]	Text		278
	<b>MatchingSystemMatchingReference</b> <MtchgSysMtchgRef>	[0..1]	Text		278
	<b>MatchingSystemMatchedSideReference</b> <MtchgSysMtchdSdRef>	[0..1]	Text		278
	<b>StatusOriginator</b> <StsOrgtr>	[0..1]	Text		279
	<b>CurrentStatus</b> <CurSts>	[1..1]			279
	<b>StatusCode</b> <StsCd>	[1..1]	±		279
	<b>SubStatusCode</b> <SubStsCd>	[0..1]	Text		279
	<b>CurrentStatusSubType</b> <CurStsSubTp>	[0..1]	CodeSet		279
	<b>CurrentStatusDateTime</b> <CurStsDtTm>	[0..1]	DateTime		279
	<b>PreviousStatus</b> <PrvsSts>	[0..1]	±		280
	<b>PreviousStatusSubType</b> <PrvsStsSubTp>	[0..1]	CodeSet		280
	<b>TradeAmounts</b> <TradAmts>	[1..1]			280
	<b>TradingSideBuyAmount</b> <TradgSdBuyAmt>	[1..1]			281
{Or	<b>Amount</b> <Amt>	[1..1]	Amount	C2, C5	281
Or}	<b>DigitalTokenAmount</b> <DgtlTknAmt>	[1..1]		C9	282
	<b>Identifier</b> <Idr>	[0..1]	IdentifierSet		282
	<b>Unit</b> <Unit>	[1..1]	Quantity		282
	<b>Description</b> <Desc>	[0..1]	Text		282
	<b>TradingSideSellAmount</b> <TradgSdSellAmt>	[1..1]			283
{Or	<b>Amount</b> <Amt>	[1..1]	Amount	C2, C5	283
Or}	<b>DigitalTokenAmount</b> <DgtlTknAmt>	[1..1]		C9	283
	<b>Identifier</b> <Idr>	[0..1]	IdentifierSet		284
	<b>Unit</b> <Unit>	[1..1]	Quantity		284
	<b>Description</b> <Desc>	[0..1]	Text		284
	<b>SettlementDate</b> <SttlmDt>	[1..1]	Date		284
	<b>AgreedRate</b> <AgrdRate>	[0..1]			284
	<b>ExchangeRate</b> <XchgRate>	[1..1]	Rate		285
	<b>UnitCurrency</b> <UnitCcy>	[0..1]	CodeSet	C1	285

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>QuotedCurrency</b> <QtdCcy>	[0..1]	CodeSet	C1	285

### 17.4.11.1 StatusDetails <StsDtls>

*Presence:* [0..1]

*Definition:* Provides information on the status of a foreign exchange trade in the system.

**StatusDetails <StsDtls>** contains the following **TradeData16** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>MatchingSystemUniqueReference</b> <MtchgSysUnqRef>	[1..1]	Text		278
	<b>MatchingSystemMatchingReference</b> <MtchgSysMtchgRef>	[0..1]	Text		278
	<b>MatchingSystemMatchedSideReference</b> <MtchgSysMtchdSdRef>	[0..1]	Text		278
	<b>StatusOriginator</b> <StsOrgtr>	[0..1]	Text		279
	<b>CurrentStatus</b> <CurSts>	[1..1]			279
	<b>StatusCode</b> <StsCd>	[1..1]	±		279
	<b>SubStatusCode</b> <SubStsCd>	[0..1]	Text		279
	<b>CurrentStatusSubType</b> <CurStsSubTp>	[0..1]	CodeSet		279
	<b>CurrentStatusDateTime</b> <CurStsDtTm>	[0..1]	DateTime		279
	<b>PreviousStatus</b> <PrvsSts>	[0..1]	±		280
	<b>PreviousStatusSubType</b> <PrvsStsSubTp>	[0..1]	CodeSet		280

#### 17.4.11.1.1 MatchingSystemUniqueReference <MtchgSysUnqRef>

*Presence:* [1..1]

*Definition:* Reference to the unique system identification assigned to the trade by the central matching system.

*Datatype:* "Max35Text" on page 396

#### 17.4.11.1.2 MatchingSystemMatchingReference <MtchgSysMtchgRef>

*Presence:* [0..1]

*Definition:* Reference to the unique matching identification assigned to the trade and to the matching trade from the counterparty by the central matching system.

*Datatype:* "Max35Text" on page 396

#### 17.4.11.1.3 MatchingSystemMatchedSideReference <MtchgSysMtchdSdRef>

*Presence:* [0..1]

*Definition:* Unique reference from the central settlement system that allows the removal of alleged trades once the matched status notification for the matching side has been received.

*Datatype:* ["Max35Text" on page 396](#)

#### 17.4.11.1.4 StatusOriginator <StsOrgtr>

*Presence:* [0..1]

*Definition:* Party that assigned the status to the trade.

*Datatype:* ["Max35Text" on page 396](#)

#### 17.4.11.1.5 CurrentStatus <CurSts>

*Presence:* [1..1]

*Definition:* Specifies the new status of a trade.

**CurrentStatus <CurSts>** contains the following **StatusAndSubStatus2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>StatusCode</b> <StsCd>	[1..1]	±		279
	<b>SubStatusCode</b> <SubStsCd>	[0..1]	Text		279

#### 17.4.11.1.5.1 StatusCode <StsCd>

*Presence:* [1..1]

*Definition:* Status expressed as a code.

**StatusCode <StsCd>** contains one of the following elements (see ["Status27Choice" on page 376](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		376
Or}	Proprietary <Prtry>	[1..1]	Text		376

#### 17.4.11.1.5.2 SubStatusCode <SubStsCd>

*Presence:* [0..1]

*Definition:* Sub status expressed as a code.

*Datatype:* ["Exact4AlphaNumericText" on page 393](#)

#### 17.4.11.1.6 CurrentStatusSubType <CurStsSubTp>

*Presence:* [0..1]

*Definition:* Additional information on the current status of a trade in a central system.

*Datatype:* ["StatusSubType2Code" on page 386](#)

CodeName	Name	Definition
SMDY	OnlySameDayFlagTrue	Same day flag has been set to true for the sub status of the trade notification.

#### 17.4.11.1.7 CurrentStatusDateTime <CurStsDtTm>

*Presence:* [0..1]

*Definition:* Specifies the date and time at which the current status was assigned.

*Datatype:* "ISODatetime" on page 389

#### 17.4.11.1.8 PreviousStatus <PrvsSts>

*Presence:* [0..1]

*Definition:* Specifies the previous status of a trade.

**PreviousStatus <PrvsSts>** contains one of the following elements (see "Status28Choice" on page 375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		375
Or}	Proprietary <Prtry>	[1..1]	Text		375

#### 17.4.11.1.9 PreviousStatusSubType <PrvsStsSubTp>

*Presence:* [0..1]

*Definition:* Additional information on the previous status of a trade in a central system.

*Datatype:* "StatusSubType2Code" on page 386

CodeName	Name	Definition
SMDY	OnlySameDayFlagTrue	Same day flag has been set to true for the sub status of the trade notification.

#### 17.4.11.2 TradeAmounts <TradAmts>

*Presence:* [1..1]

*Definition:* Amounts of the foreign exchange trade.

**TradeAmounts <TradAmts>** contains the following **AmountsAndValueDate8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TradingSideBuyAmount</b> <TradgSdBuyAmt>	[1..1]			281
{Or	<b>Amount</b> <Amt>	[1..1]	Amount	C2, C5	281
Or}	<b>DigitalTokenAmount</b> <DgtlTknAmt>	[1..1]		C9	282
	<b>Identifier</b> <Idr>	[0..1]	IdentifierSet		282
	<b>Unit</b> <Unit>	[1..1]	Quantity		282
	<b>Description</b> <Desc>	[0..1]	Text		282
	<b>TradingSideSellAmount</b> <TradgSdSellAmt>	[1..1]			283
{Or	<b>Amount</b> <Amt>	[1..1]	Amount	C2, C5	283
Or}	<b>DigitalTokenAmount</b> <DgtlTknAmt>	[1..1]		C9	283
	<b>Identifier</b> <Idr>	[0..1]	IdentifierSet		284
	<b>Unit</b> <Unit>	[1..1]	Quantity		284
	<b>Description</b> <Desc>	[0..1]	Text		284
	<b>SettlementDate</b> <SttlmDt>	[1..1]	Date		284

#### 17.4.11.2.1 TradingSideBuyAmount <TradgSdBuyAmt>

*Presence:* [1..1]

*Definition:* Currency and amount bought in a foreign exchange trade.

**TradingSideBuyAmount <TradgSdBuyAmt>** contains one of the following **CurrencyOrDigitalTokenAmount2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Amount</b> <Amt>	[1..1]	Amount	C2, C5	281
Or}	<b>DigitalTokenAmount</b> <DgtlTknAmt>	[1..1]		C9	282
	<b>Identifier</b> <Idr>	[0..1]	IdentifierSet		282
	<b>Unit</b> <Unit>	[1..1]	Quantity		282
	<b>Description</b> <Desc>	[0..1]	Text		282

##### 17.4.11.2.1.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount specified as an ISO currency (ISO 4217).

*Impacted by:* C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 378

**Constraints**

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**17.4.11.2.1.2 DigitalTokenAmount <DgtITknAmt>**

*Presence:* [1..1]

*Definition:* Amount specified as a non-ISO currency (ISO 4217).

*Impacted by:* C9 "IdentifierOrDescriptionRule"

**DigitalTokenAmount <DgtITknAmt>** contains the following **DigitalTokenAmount3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identifier</b> <Idr>	[0..1]	IdentifierSet		282
	<b>Unit</b> <Unit>	[1..1]	Quantity		282
	<b>Description</b> <Desc>	[0..1]	Text		282

**Constraints**

- **IdentifierOrDescriptionRule**

Identifier must be present or Description must be present.

```
Following Must be True
/Identifier Must be present
Or /Description Must be present
```

**17.4.11.2.1.2.1 Identifier <Idr>**

*Presence:* [0..1]

*Definition:* Specifies the digital token identifier (DTI).

*Datatype:* "DTI2024Identifier" on page 390

**17.4.11.2.1.2.2 Unit <Unit>**

*Presence:* [1..1]

*Definition:* Quantity of digital tokens expressed as a number, for example, a number of blockchain tokens.

*Datatype:* "Max30DecimalNumber" on page 392

**17.4.11.2.1.2.3 Description <Desc>**

*Presence:* [0..1]

*Definition:* Provides a description of the digital token identifier.

*Datatype:* "Max30Text" on page 395

#### 17.4.11.2.2 TradingSideSellAmount <TradgSdSellAmt>

*Presence:* [1..1]

*Definition:* Currency and amount sold in a foreign exchange trade.

**TradingSideSellAmount <TradgSdSellAmt>** contains one of the following **CurrencyOrDigitalTokenAmount2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Amount</b> <Amt>	[1..1]	Amount	C2, C5	283
Or}	<b>DigitalTokenAmount</b> <DgtlTknAmt>	[1..1]		C9	283
	<b>Identifier</b> <Idr>	[0..1]	IdentifierSet		284
	<b>Unit</b> <Unit>	[1..1]	Quantity		284
	<b>Description</b> <Desc>	[0..1]	Text		284

##### 17.4.11.2.2.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount specified as an ISO currency (ISO 4217).

*Impacted by:* C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 378

##### Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

##### 17.4.11.2.2.2 DigitalTokenAmount <DgtlTknAmt>

*Presence:* [1..1]

*Definition:* Amount specified as a non-ISO currency (ISO 4217).

*Impacted by:* C9 "IdentifierOrDescriptionRule"

**DigitalTokenAmount <DgtlTknAmt>** contains the following **DigitalTokenAmount3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identifier</b> <Idr>	[0..1]	IdentifierSet		284
	<b>Unit</b> <Unit>	[1..1]	Quantity		284
	<b>Description</b> <Desc>	[0..1]	Text		284

#### Constraints

- **IdentifierOrDescriptionRule**

Identifier must be present or Description must be present.

Following Must be True  
 /Identifier Must be present  
 Or /Description Must be present

#### 17.4.11.2.2.2.1 Identifier <Idr>

*Presence:* [0..1]

*Definition:* Specifies the digital token identifier (DTI).

*Datatype:* "DTI2024Identifier" on page 390

#### 17.4.11.2.2.2.2 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity of digital tokens expressed as a number, for example, a number of blockchain tokens.

*Datatype:* "Max30DecimalNumber" on page 392

#### 17.4.11.2.2.2.3 Description <Desc>

*Presence:* [0..1]

*Definition:* Provides a description of the digital token identifier.

*Datatype:* "Max30Text" on page 395

#### 17.4.11.2.3 SettlementDate <SttlmDt>

*Presence:* [1..1]

*Definition:* Date on which the trade is settled, for example, the amounts are due.

*Datatype:* "ISODate" on page 389

#### 17.4.11.3 AgreedRate <AgrdRate>

*Presence:* [0..1]

*Definition:* Exchange rate as agreed by the traders.

**AgreedRate <AgrdRate>** contains the following **AgreedRate3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ExchangeRate</b> <XchgRate>	[1..1]	Rate		285
	<b>UnitCurrency</b> <UnitCcy>	[0..1]	CodeSet	C1	285
	<b>QuotedCurrency</b> <QtdCcy>	[0..1]	CodeSet	C1	285

#### 17.4.11.3.1 ExchangeRate <XchgRate>

*Presence:* [1..1]

*Definition:* The value of one currency expressed in relation to another currency. ExchangeRate expresses the ratio between UnitCurrency and QuotedCurrency (ExchangeRate = UnitCurrency/QuotedCurrency).

*Datatype:* "BaseOneRate" on page 392

#### 17.4.11.3.2 UnitCurrency <UnitCcy>

*Presence:* [0..1]

*Definition:* Currency in which the rate of exchange is expressed in a currency exchange. In the example 1GBP = xxxCUR, the unit currency is GBP.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 379

##### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

#### 17.4.11.3.3 QuotedCurrency <QtdCcy>

*Presence:* [0..1]

*Definition:* Currency into which the base currency is converted, in a currency exchange.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 379

##### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

## 17.4.12 RegulatoryReporting <RgltryRptg>

*Presence:* [0..1]

*Definition:* Information that is to be provided to trade repositories in the context of the regulatory standards around over-the-counter (OTC) derivatives, central counterparties and trade repositories.

**RegulatoryReporting <RgltryRptg>** contains the following **RegulatoryReporting8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TradingSideTransactionReporting</b> <TradgSdTxRptg>	[0..*]			288
	<b>ReportingJurisdiction</b> <RptgJursdctn>	[0..1]	Text		289
	<b>ReportingParty</b> <RptgPty>	[0..1]	±		289
	<b>TradingSideUniqueTransactionIdentifier</b> <TradgSdUnqTxldr>	[0..*]			289
	<b>UniqueTransactionIdentifier</b> <UnqTxldr>	[1..1]	IdentifierSet		290
	<b>PriorUniqueTransactionIdentifier</b> <PrrUnqTxldr>	[0..*]	IdentifierSet		290
	<b>CounterpartySideTransactionReporting</b> <CtrPtySdTxRptg>	[0..*]			290
	<b>ReportingJurisdiction</b> <RptgJursdctn>	[0..1]	Text		290
	<b>ReportingParty</b> <RptgPty>	[0..1]	±		290
	<b>CounterpartySideUniqueTransactionIdentifier</b> <CtrPtySdUnqTxldr>	[0..*]			291
	<b>UniqueTransactionIdentifier</b> <UnqTxldr>	[1..1]	IdentifierSet		291
	<b>PriorUniqueTransactionIdentifier</b> <PrrUnqTxldr>	[0..*]	IdentifierSet		291
	<b>CentralCounterpartyClearingHouse</b> <CntrlCtrPtyClrHs>	[0..1]	±		291
	<b>ClearingBroker</b> <ClrBrkr>	[0..1]	±		292
	<b>ClearingExceptionParty</b> <ClrXcptnPty>	[0..1]	±		292
	<b>ClearingBrokerIdentification</b> <ClrBrkrld>	[0..1]			292
	<b>SideIndicator</b> <SdInd>	[1..1]	CodeSet		293
	<b>ClearingBrokerIdentification</b> <ClrBrkrld>	[1..1]	Text		293
	<b>ClearingThresholdIndicator</b> <ClrThrshldInd>	[0..1]	Indicator		293
	<b>ClearedProductIdentification</b> <ClrdPdctld>	[0..1]	Text		293
	<b>ProductIdentifier</b> <Pdctldr>	[0..1]			293
{Or	<b>UnderlyingProductIdentifier</b> <UndrlygPdctldr>	[1..1]	CodeSet		294
Or}	<b>UniqueProductIdentifier</b> <UnqPdctldr>	[1..1]	Text		294
	<b>AllocationIndicator</b> <AllcnInd>	[0..1]	CodeSet		294
	<b>CollateralisationIndicator</b> <CollstnInd>	[0..1]	CodeSet		294
	<b>ExecutionVenue</b> <ExctnVn>	[0..1]	Text		295
	<b>ExecutionTimestamp</b> <ExctnTmstmp>	[0..1]	±		295
	<b>NonStandardFlag</b> <NonStdFlg>	[0..1]	Indicator		295
	<b>LinkSwapIdentification</b> <LkSwpld>	[0..1]	Text		295

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FinancialNatureOfTheCounterpartyIndicator</b> <FinNtrOfTheCtrPtyInd>	[0..1]	Indicator		295
	<b>CollateralPortfolioIndicator</b> <CollPrflInd>	[0..1]	Indicator		296
	<b>CollateralPortfolioCode</b> <CollPrflCd>	[0..1]	Text		296
	<b>PortfolioCompressionIndicator</b> <PrflCmprssnInd>	[0..1]	Indicator		296
	<b>CorporateSectorIndicator</b> <CorpSctrInd>	[0..1]	CodeSet		296
	<b>TradeWithNonEEACounterpartyIndicator</b> <TradWthNonEEACtrPtyInd>	[0..1]	Indicator		297
	<b>IntragroupTradeIndicator</b> <NtrgrpTradInd>	[0..1]	Indicator		297
	<b>CommercialOrTreasuryFinancingIndicator</b> <ComrcOrTrsrFincInd>	[0..1]	Indicator		297
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[0..1]	±	C7, C8, C10, C11, C12	298
	<b>ConfirmationDateAndTimestamp</b> <ConfDtAndTmstmp>	[0..1]	DateTime		299
	<b>ClearingTimestamp</b> <ClrTmstmp>	[0..1]	Time		299
	<b>CommissionsAndFees</b> <ComssnsAndFees>	[0..*]			299
	<b>Type</b> <Tp>	[1..1]			299
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		300
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		302
	<b>AmountOrRate</b> <AmtOrRate>	[1..1]			302
{Or	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C6	303
Or}	<b>Rate</b> <Rate>	[1..1]	Rate		303
	<b>Sign</b> <Sgn>	[0..1]	Indicator		303
	<b>AdditionalReportingInformation</b> <AddtlRptgInf>	[0..1]	Text		303

#### 17.4.12.1 TradingSideTransactionReporting <TradgSdTxRptg>

*Presence:* [0..\*]

*Definition:* Regulatory transaction reporting information from the Trading Side party.

**TradingSideTransactionReporting <TradgSdTxRptg>** contains the following  
**TradingSideTransactionReporting3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReportingJurisdiction</b> <RptgJursdctn>	[0..1]	Text		289
	<b>ReportingParty</b> <RptgPty>	[0..1]	±		289
	<b>TradingSideUniqueTransactionIdentifier</b> <TradgSdUnqTxldr>	[0..*]			289
	<b>UniqueTransactionIdentifier</b> <UnqTxldr>	[1..1]	IdentifierSet		290
	<b>PriorUniqueTransactionIdentifier</b> <PrrUnqTxldr>	[0..*]	IdentifierSet		290

#### 17.4.12.1.1 ReportingJurisdiction <RptgJursdctn>

*Presence:* [0..1]

*Definition:* Specifies the supervisory party to which the trade needs to be reported.

*Datatype:* "Max35Text" on page 396

#### 17.4.12.1.2 ReportingParty <RptgPty>

*Presence:* [0..1]

*Definition:* Identifies the party that is responsible for reporting the trade to the trade repository.

**ReportingParty <RptgPty>** contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

#### 17.4.12.1.3 TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>

*Presence:* [0..\*]

*Definition:* Specifies the unique transaction identifier (UTI) to be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction over its life. This identifier can also be known as the Unique Swap Identifier (USI). This is the UTI from the Trading Side party.

**TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>** contains the following  
**UniqueTransactionIdentifier3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>UniqueTransactionIdentifier</b> <UnqTxldr>	[1..1]	IdentifierSet		290
	<b>PriorUniqueTransactionIdentifier</b> <PrrUnqTxldr>	[0..*]	IdentifierSet		290

**17.4.12.1.3.1 UniqueTransactionIdentifier <UnqTxldr>**

*Presence:* [1..1]

*Definition:* Unique transaction identifier will be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction during its lifetime. This identifier can also be known as the Unique Swap Identifier (USI).

*Datatype:* "UTIdentifier" on page 391

**17.4.12.1.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxldr>**

*Presence:* [0..\*]

*Definition:* Prior unique transaction identifier specifies the previous unique transaction identifier (UTI) that was created at the time the transaction was executed. This identifier can also be known as the Prior Unique Swap Identifier (PUSI).

*Datatype:* "UTIdentifier" on page 391

**17.4.12.2 CounterpartySideTransactionReporting <CtrPtySdTxRptg>**

*Presence:* [0..\*]

*Definition:* Regulatory transaction reporting information from the Counterparty Side party.

**CounterpartySideTransactionReporting <CtrPtySdTxRptg>** contains the following **CounterpartySideTransactionReporting3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReportingJurisdiction</b> <RptgJursdctn>	[0..1]	Text		290
	<b>ReportingParty</b> <RptgPty>	[0..1]	±		290
	<b>CounterpartySideUniqueTransactionIdentifier</b> <CtrPtySdUnqTxldr>	[0..*]			291
	<b>UniqueTransactionIdentifier</b> <UnqTxldr>	[1..1]	IdentifierSet		291
	<b>PriorUniqueTransactionIdentifier</b> <PrrUnqTxldr>	[0..*]	IdentifierSet		291

**17.4.12.2.1 ReportingJurisdiction <RptgJursdctn>**

*Presence:* [0..1]

*Definition:* Specifies the supervisory party to which the trade needs to be reported.

*Datatype:* "Max35Text" on page 396

**17.4.12.2.2 ReportingParty <RptgPty>**

*Presence:* [0..1]

*Definition:* Identifies the party that is responsible for reporting the trade to the trade repository.

**ReportingParty <RptgPty>** contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

#### 17.4.12.2.3 CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>

*Presence:* [0..\*]

*Definition:* Specifies the unique transaction identifier (UTI) to be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction over its life. This identifier can also be known as the Unique Swap Identifier (USI). This is the UTI from the Counterparty Side party.

**CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>** contains the following **UniqueTransactionIdentifier3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>UniqueTransactionIdentifier</b> <UnqTxldr>	[1..1]	IdentifierSet		291
	<b>PriorUniqueTransactionIdentifier</b> <PrrUnqTxldr>	[0..*]	IdentifierSet		291

##### 17.4.12.2.3.1 UniqueTransactionIdentifier <UnqTxldr>

*Presence:* [1..1]

*Definition:* Unique transaction identifier will be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction during its lifetime. This identifier can also be known as the Unique Swap Identifier (USI).

*Datatype:* "[UTIdentifier](#)" on page 391

##### 17.4.12.2.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxldr>

*Presence:* [0..\*]

*Definition:* Prior unique transaction identifier specifies the previous unique transaction identifier (UTI) that was created at the time the transaction was executed. This identifier can also be known as the Prior Unique Swap Identifier (PUSI).

*Datatype:* "[UTIdentifier](#)" on page 391

#### 17.4.12.3 CentralCounterpartyClearingHouse <CtrIctrPtyClrHs>

*Presence:* [0..1]

*Definition:* Identifies an agency or separate corporation of a futures exchange responsible for settling and

clearing trades, collecting and maintaining margins, regulating delivery and reporting trade data. This can also be known as a Central Counterparty (CCP).

**CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>** contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

#### 17.4.12.4 ClearingBroker <ClrBrkr>

*Presence:* [0..1]

*Definition:* Identifies the party that is a member of the clearing house and that acts as a liaison between the investor and the Central Counterparty (CCP).

**ClearingBroker <ClrBrkr>** contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

#### 17.4.12.5 ClearingExceptionParty <ClrXcptnPty>

*Presence:* [0..1]

*Definition:* Identifies the party that is exempt from a clearing obligation.

**ClearingExceptionParty <ClrXcptnPty>** contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

#### 17.4.12.6 ClearingBrokerIdentification <ClrBrkrId>

*Presence:* [0..1]

*Definition:* Specifies the reference number assigned by the clearing broker. A distinction can be made between the reference for the Central Counterparty (CCP) leg and the reference for the client leg of the transaction.

**ClearingBrokerIdentification <ClrBrkrld>** contains the following **ClearingBrokerIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SidIndicator &lt;SdInd&gt;</b>	[1..1]	CodeSet		293
	<b>ClearingBrokerIdentification &lt;ClrBrkrld&gt;</b>	[1..1]	Text		293

#### 17.4.12.6.1 SidIndicator <SdInd>

*Presence:* [1..1]

*Definition:* Distinguishes the client leg from the central counterparty (CCP) leg in the clearing broker identification.

*Datatype:* "SidIndicator1Code" on page 386

CodeName	Name	Definition
CCPL	CCPLeg	Clearing broker identification is for the Central Counterparty (CCP) leg.
CLNT	ClientLeg	Clearing broker identification is for the client leg.

#### 17.4.12.6.2 ClearingBrokerIdentification <ClrBrkrld>

*Presence:* [1..1]

*Definition:* Specifies the identification assigned to the clearing broker.

*Datatype:* "Max35Text" on page 396

#### 17.4.12.7 ClearingThresholdIndicator <ClrThrshldInd>

*Presence:* [0..1]

*Definition:* Specifies whether the contract is above or below the clearing threshold. Where No indicates the contract is below the clearing threshold and Yes indicates the contract is above the clearing threshold.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 391):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 17.4.12.8 ClearedProductIdentification <ClrdPdctld>

*Presence:* [0..1]

*Definition:* Specifies the reference number assigned by the Central Counterparty (CCP).

*Datatype:* "Max35Text" on page 396

#### 17.4.12.9 ProductIdentifier <Pdctldr>

*Presence:* [0..1]

*Definition:* Specifies the underlying product or unique product identifier.

**ProductIdentifier <Pdctldr>** contains one of the following **ProductIdentifier3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>UnderlyingProductIdentifier</b> <UndrlygPdctldr>	[1..1]	CodeSet		294
Or}	<b>UniqueProductIdentifier</b> <UnqPdctldr>	[1..1]	Text		294

#### 17.4.12.9.1 UnderlyingProductIdentifier <UndrlygPdctldr>

*Presence:* [1..1]

*Definition:* Specifies the underlying product type.

*Datatype:* "UnderlyingProductIdentifier1Code" on page 388

CodeName	Name	Definition
FORW	ForeignExchangeForward	Underlying product type of the transaction is a Foreign Exchange Forward.
NDFO	ForeignExchangeNonDeliverableForward	Underlying product type of the transaction is a Foreign Exchange Non Deliverable Forward.
SPOT	ForeignExchangeSpot	Underlying product type of the transaction is Foreign Exchange Spot.
SWAP	ForeignExchangeSWAP	Underlying product type of the transaction is a Foreign Exchange SWAP.

#### 17.4.12.9.2 UniqueProductIdentifier <UnqPdctldr>

*Presence:* [1..1]

*Definition:* Specifies the unique product identifier as an ISO 4914 identifier.

*Datatype:* "Max12Text" on page 394

#### 17.4.12.10 AllocationIndicator <AllcnInd>

*Presence:* [0..1]

*Definition:* Specifies whether the trade is a pre-allocation or a post-allocation trade, or whether the trade is unallocated.

*Datatype:* "AllocationIndicator1Code" on page 380

CodeName	Name	Definition
POST	Post-allocation	Trade is a post-allocation trade.
PREA	Pre-allocation	Trade is a pre-allocation trade.
UNAL	Unallocated	Trade is unallocated.

#### 17.4.12.11 CollateralisationIndicator <CollstnInd>

*Presence:* [0..1]

*Definition:* Specifies whether the transaction is collateralised.

*Datatype:* "CollateralisationIndicator1Code" on page 380

CodeName	Name	Definition
FULL	FullyCollateralised	Transaction is fully collateralised.
ONEW	OneWayCollateralised	Transaction is one-way collateralised.
PART	PartiallyCollateralised	Transaction is partially collateralised.
UNCO	Uncollateralised	Transaction is uncollateralised.

#### 17.4.12.12 ExecutionVenue <ExctnVn>

*Presence:* [0..1]

*Definition:* Specifies the trading venue of the transaction.

*Datatype:* "Max35Text" on page 396

#### 17.4.12.13 ExecutionTimestamp <ExctnTmstmp>

*Presence:* [0..1]

*Definition:* Specifies the date and time of the execution of the transaction in Coordinated Universal Time (UTC).

**ExecutionTimestamp <ExctnTmstmp>** contains one of the following elements (see "DateAndDateTime2Choice" on page 355 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		355
Or}	DateTime <DtTm>	[1..1]	DateTime		355

#### 17.4.12.14 NonStandardFlag <NonStdFlg>

*Presence:* [0..1]

*Definition:* Specifies whether the reportable transaction has one or more additional terms or provisions, other than those listed in the required real-time data fields, that materially affects the price of the reportable transaction.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 391):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 17.4.12.15 LinkSwapIdentification <LkSwpld>

*Presence:* [0..1]

*Definition:* Specifies the common reference or correlation identification for a swap transaction where the near and far leg are confirmed separately.

*Datatype:* "Exact42Text" on page 393

#### 17.4.12.16 FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>

*Presence:* [0..1]

*Definition:* Specifies the financial nature of the reporting counterparty.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 391):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 17.4.12.17 CollateralPortfolioIndicator <CollPrftlInd>

*Presence:* [0..1]

*Definition:* Specifies if the collateral is posted on a portfolio basis.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 391):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 17.4.12.18 CollateralPortfolioCode <CollPrftlCd>

*Presence:* [0..1]

*Definition:* Identifies the portfolio code to which the trade belongs if the collateral is posted on a portfolio basis (and not trade by trade).

*Datatype:* "[Max10Text](#)" on page 394

#### 17.4.12.19 PortfolioCompressionIndicator <PrftlCmprssnInd>

*Presence:* [0..1]

*Definition:* Indicates if the trade results from portfolio compression.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 391):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 17.4.12.20 CorporateSectorIndicator <CorpSctrInd>

*Presence:* [0..1]

*Definition:* Specifies the corporate sector of the counterparty.

*Datatype:* "[CorporateSectorIdentifier1Code](#)" on page 380

CodeName	Name	Definition
L	AlternativeInvestmentFund	Alternative investment fund managed by an Alternative Investment Fund Manager (AIFM) authorised or registered in accordance with European Securities and Markets Authority (ESMA) Directive 2011/61/EU.
A	Assurance	Assurance undertaking authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2002/83/EC.
C	CreditInstitution	Credit Institution authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2006/48/EC.

CodeName	Name	Definition
I	Insurance	Insurance undertaking in accordance with European Securities and Markets Authority (ESMA) Directive 73/239/EEC.
F	InvestmentFirm	Investment firm in accordance with European Securities and Markets Authority (ESMA) Directive 2004/39/EC.
O	OccupationalRetirementProvision	Institution for occupational retirement provision within the meaning of Article 6(a) of European Securities and Markets Authority (ESMA) Directive 2003/41/EC.
R	Reinsurance	Reinsurance undertaking authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2005/68/EC.
U	UCITS	Undertakings for Collective Investment in Transferable Securities (UCITS) and its management company, authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2009/95/EC.

#### 17.4.12.21 TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>

*Presence:* [0..1]

*Definition:* Specifies whether the counterparty has entered into a trade with a non-European Economic Area (EEA) counterparty that is not subject to the reporting obligation.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 391):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 17.4.12.22 IntragroupTradeIndicator <NtrgrpTradInd>

*Presence:* [0..1]

*Definition:* Indicate if a reported trade falls under the definition of intragroup transaction, as defined by European Securities and Markets Authority (ESMA) in the Technical Standards.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 391):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 17.4.12.23 CommercialOrTreasuryFinancingIndicator <ComrcIOrTrsrFincgInd>

*Presence:* [0..1]

*Definition:* Specifies whether the contract is objectively measurable as directly linked to the non-financial counterparty's commercial or treasury financing activity.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 391):

- *Meaning When True:* Yes
- *Meaning When False:* No

**17.4.12.24 FinancialInstrumentIdentification <FinInstrmId>**

*Presence:* [0..1]

*Definition:* Identification of a security, as assigned under a formal or proprietary identification scheme.

*Impacted by:* [C7 "DescriptionPresenceRule"](#), [C8 "DescriptionUsageRule"](#), [C10 "ISINGuideline"](#), [C11 "ISINPresenceRule"](#), [C12 "OtherIdentificationPresenceRule"](#)

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see ["SecurityIdentification19"](#) on page 355 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		356
	OtherIdentification <OthrlId>	[0..*]			356
	Identification <Id>	[1..1]	Text		357
	Suffix <Sfx>	[0..1]	Text		357
	Type <Tp>	[1..1]	±		357
	Description <Desc>	[0..1]	Text		357

**Constraints**

- **DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```

On Condition
  /Description is absent
Following Must be True
  /ISIN Must be present
Or  /OtherIdentification[*] Must be present

```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```

On Condition
  /ISIN is absent
Following Must be True
  /OtherIdentification[*] Must be present
Or  /Description Must be present

```

- **OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

```

On Condition
  /OtherIdentification[*] is absent
Following Must be True

```

/ISIN Must be present  
Or /Description Must be present

#### 17.4.12.25 ConfirmationDateAndTimestamp <ConfDtAndTmstmp>

*Presence:* [0..1]

*Definition:* Specifies the date and time of the confirmation of the trade in Universal Time Coordinated (UTC).

*Datatype:* "ISODatetime" on page 389

#### 17.4.12.26 ClearingTimestamp <ClrTmstmp>

*Presence:* [0..1]

*Definition:* Specifies the time at which the Central Counterparty (CCP) has legally taken on the clearing of the trade in Universal Time Coordinated (UTC).

*Datatype:* "ISOTime" on page 398

#### 17.4.12.27 CommissionsAndFees <ComssnsAndFees>

*Presence:* [0..\*]

*Definition:* Provides the commission and fee type and amount or rate.

**CommissionsAndFees <ComssnsAndFees>** contains the following **FXCommissionOrFee1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Type &lt;Tp&gt;</b>	[1..1]			299
{Or	<b>Code &lt;Cd&gt;</b>	[1..1]	CodeSet		300
Or}	<b>Proprietary &lt;Prtry&gt;</b>	[1..1]	Text		302
	<b>AmountOrRate &lt;AmtOrRate&gt;</b>	[1..1]			302
{Or	<b>Amount &lt;Amt&gt;</b>	[1..1]	Amount	C1, C6	303
Or}	<b>Rate &lt;Rate&gt;</b>	[1..1]	Rate		303
	<b>Sign &lt;Sgn&gt;</b>	[0..1]	Indicator		303

##### 17.4.12.27.1 Type <Tp>

*Presence:* [1..1]

*Definition:* Type of the commission or fee.

**Type <Tp>** contains one of the following **FXAmountType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Code &lt;Cd&gt;</b>	[1..1]	CodeSet		300
Or}	<b>Proprietary &lt;Prtry&gt;</b>	[1..1]	Text		302

**17.4.12.27.1.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies a commission or fee type.*Datatype:* "FXAmountType1Code" on page 383

CodeName	Name	Definition
ZWIS	Zwischengewinn	Zwischengewinn.
WITH	WithholdingTax	Tax is on income deducted at source, which the paying agent is legally obliged to deduct from its payments of interest on deposits and other proceeds of a financial instrument.
VATA	ValueAddedTax	Tax is a value added tax.
TRAN	TransferTax	Tax levied on a transfer.
TRAX	TransactionTax	Tax levied on a transaction.
STEX	StockExchangeTax	Tax collected by a stock exchange.
STAM	StampDuty	Tax is on certain documents and transactions.
OTHR	OtherAmount	Another type of commission or fees.
COUN	NationalFederalTax	Tax is a country, national, or federal tax that is usually charged by the custodian.
LOCL	LocalTax	Tax that is charged by a local settlement system or local jurisdiction.
LOCO	LocalBrokerCommission	Local broker's commission amount.
LYDT	GermanLocalTax4	Local tax (Ertrag Besizanteilig) yield liable for interest down payment tax.
LOTE	GermanLocalTax3	Local tax (Zinstopf) offset interest per unit against tax exempt amount (variation to offset interest per unit in relation to tax exempt amount).
LIDT	GermanLocalTax2	Local tax (ZAS pflichtige Zinsen) - interest liable for interest down payment tax (proportion of gross interest per unit/ interim profits that is not covered by the credit in the interest pool).
EXEC	ExecutingBrokerCommission	Executing broker's commission amount.
EUTR	EUTaxRetention	Tax withheld at source in the framework of the European Directive on taxation of savings in the form of interest payments.
EQUL	Equalisation	Investor's subscription amount that is held by the fund in order to pay incentive / performance fees at the end of the fiscal year.
COAX	ConsumptionTax	Tax that is levied on goods and services purchased by customers, and is added to the retail price.
AKTI	Aktiengewinn	Share-related profit. This is a tax specific to the German market. The share-related-profit gives the fund the

CodeName	Name	Definition
		opportunity to pass on to the institutional investor redeeming fund units certain tax-free income from equity. The calculation method is based on the old Investment Tax Act (Investmentsteuergesetz).
ERFE	EarlyRedemptionFeeAmount	Early redemption fees.
ENTF	EntranceFees	Entrance fees amount
MARG	MarginAmount	Margin amount related commissions and fees.
MACO	MatchingOrConfirmationFees	Fee charged for matching and/or confirmation.
ANTO	NetGainLoss	Amount representing the difference between the cost and the current price of a security. In the context of securities settlement, it is the amount paid or received when the instructions are netted or paired off.
CREB	RebateBonification	Rebate or bonification fees or commission amount.
SPCN	SpecialConcessions	Fees, drawdown, or other reduction from or in addition to the deal price.
SUBS	Subscription	Subscription interest.
TOTL	Total	Total amount of all commissions or fees
DEAL	TradeDealAmount	Trade deal amount fees.
ACRU	AccruedInterest	Amount of interest earned on a debt, such as a bond, but not yet collected.
BAKL	BackLoadFee	Amount paid by investors when selling mutual fund shares.
CHAR	ChargesAndFees	Amount of money that cannot be categorised by another qualifier.
CBCH	CorrespondentBankCharge	Charge of the correspondent bank for transferring money.
LADT	GermanLocalTax1	Local tax (ZAS Anrechnungsbetrag) subject to interest down payment tax (proportion of interest liable for interest down payment tax/interim profit that is not covered by the tax exempt amount).
DSCA	DiscountAmount	Aggregate amount of discount.
HDGE	HedgingCost	Amount due and payable to a hedge counterparty under a hedge agreement during the relevant period.
ISDI	IssueDiscountAllowance	Amount of money defined as a discount on a new issue or on a tranche of an existing issue.
LEVY	PaymentLevyTax	Tax levied on a payment.

CodeName	Name	Definition
OCMT	OriginalCurrencyAmount	Posting/settlement amount in its original currency when conversion from/into another currency has occurred.
PRMA	PremiumAmount	Difference between the amount of money of the first leg and the amount of the second leg of the transaction.
OTMG	OnTopMargin	Amount is an on top margin.
REGF	RegulatoryFees	Amount of money charged by a regulatory authority, for example, Securities and Exchange fees.
REMU	RemunerationAmount	Amount of any other remuneration received or to be received by the broker in connection with the transaction.
RESU	ResultingAmount	Counter value of a foreign exchange conversion.
SAMG	SalesMargin	Financial metric used to assess a firm's financial health by revealing the proportion of money left over from revenues after accounting for the cost of goods sold. Gross profit margin serves as the source for paying additional expenses and future savings.
SETT	SettlementAmount	Amount of all settled transactions.
SHIP	ShippingCharge	Charge for shipping, including the insurance of securities.
ACCA	AccruedCapitalisation	Amount of unpaid interest (on bonds which have defaulted and have subsequently restructured), which is capitalized and added to the original principal amount of the bond.
PRDF	DifferenceInPrice	Difference between the deal price and another reference price.
REFD	ExpectedRefund	Amount of the expected refund.
PRWI	PartialRedemptionWithholdingAmount	Amount retained by a fund and paid out later at a time decided by the fund.
RSCH	ResearchFee	Charge or commission paid by the investor to a distributor/intermediary or other service provider for the provision of financial research.

**17.4.12.27.1.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Specifies a commission or fee types, as a proprietary code.*Datatype:* "Max35Text" on page 396**17.4.12.27.2 AmountOrRate <AmtOrRate>***Presence:* [1..1]

*Definition:* Amount or rate of the commissions and fees.

**AmountOrRate** <AmtOrRate> contains one of the following **AmountOrRate4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C6	303
Or}	<b>Rate</b> <Rate>	[1..1]	Rate		303

#### 17.4.12.27.2.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Specifies the actual amount.

*Impacted by:* [C1 "ActiveCurrency"](#), [C6 "CurrencyAmount"](#)

*Datatype:* ["ActiveCurrencyAndAmount"](#) on page 377

#### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

#### 17.4.12.27.2.2 Rate <Rate>

*Presence:* [1..1]

*Definition:* Specifies the rate (percentage) which is used to calculate the amount.

*Datatype:* ["BaseOneRate"](#) on page 392

#### 17.4.12.27.3 Sign <Sgn>

*Presence:* [0..1]

*Definition:* Indicates that the amount or rate value is positive or negative.

Usage: when absent, it means that amount value is 0 or positive.

*Datatype:* One of the following values must be used (see ["PlusOrMinusIndicator"](#) on page 391):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

#### 17.4.12.28 AdditionalReportingInformation <AddtlRptgInf>

*Presence:* [0..1]

*Definition:* Specifies additional information that might be required by the regulator.

*Datatype:* "Max210Text" on page 395

## 17.4.13 PostTradeEvent <PstTradEvt>

*Presence:* [0..1]

*Definition:* Information relating to post-trade lifecycle events.

**PostTradeEvent <PstTradEvt>** contains the following **PostTradeEvent1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Type &lt;Tp&gt;</b>	[1..1]			304
{Or	<b>Code &lt;Cd&gt;</b>	[1..1]	CodeSet		304
Or}	<b>Proprietary &lt;Prtry&gt;</b>	[1..1]	Text		304
	<b>OriginalReference &lt;OrgnlRef&gt;</b>	[1..1]	Text		305
	<b>UnderlyingLiabilityReference &lt;UndrlygLbiltyRef&gt;</b>	[0..1]	Text		305
	<b>ProfitOrLossSettlementDate &lt;PrftOrLossStlmDt&gt;</b>	[0..1]	Date		305
	<b>ProfitOrLoss &lt;PrftOrLoss&gt;</b>	[0..1]			305
	<b>Amount &lt;Amt&gt;</b>	[1..1]	Amount	C1, C6	305
	<b>Sign &lt;Sgn&gt;</b>	[0..1]	Indicator		306
	<b>OutstandingSettlementAmount &lt;OutsdngStlmAmt&gt;</b>	[0..1]	Amount	C2, C5	306

### 17.4.13.1 Type <Tp>

*Presence:* [1..1]

*Definition:* Specifies the type of post trade event.

**Type <Tp>** contains one of the following **PostTradeEventType2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Code &lt;Cd&gt;</b>	[1..1]	CodeSet		304
Or}	<b>Proprietary &lt;Prtry&gt;</b>	[1..1]	Text		304

#### 17.4.13.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the type of post trade event, as published in an external post trade event code set.

*Datatype:* "ExternalPostTradeEventType1Code" on page 383

#### 17.4.13.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the type of post trade event, in a free-text form.

*Datatype:* "Max35Text" on page 396

**17.4.13.2 OriginalReference <OrgnlRef>**

*Presence:* [1..1]

*Definition:* Provides the original trade reference.

*Datatype:* "Max35Text" on page 396

**17.4.13.3 UnderlyingLiabilityReference <UndrlygLblyRef>**

*Presence:* [0..1]

*Definition:* Related underlying liability, for example a commercial trade.

*Datatype:* "Max35Text" on page 396

**17.4.13.4 ProfitOrLossSettlementDate <PrftOrLossSttlmDt>**

*Presence:* [0..1]

*Definition:* Date on which any profit or loss arising from the post-trade event will be settled.

*Datatype:* "ISODate" on page 389

**17.4.13.5 ProfitOrLoss <PrftOrLoss>**

*Presence:* [0..1]

*Definition:* Amount of profit or loss that is to be settled, after any adjustments have taken place.

**ProfitOrLoss <PrftOrLoss>** contains the following **ProfitAndLossAmount2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C6	305
	<b>Sign</b> <Sgn>	[0..1]	Indicator		306

**17.4.13.5.1 Amount <Amt>**

*Presence:* [1..1]

*Definition:* Amount of profit or loss.

*Impacted by:* C1 "ActiveCurrency", C6 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 377

**Constraints**

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**17.4.13.5.2 Sign <Sgn>**

*Presence:* [0..1]

*Definition:* Indicates that the value is positive or negative.

*Datatype:* One of the following values must be used (see "[PlusOrMinusIndicator](#)" on page 391):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

**17.4.13.6 OutstandingSettlementAmount <OutsdngSttlmAmt>**

*Presence:* [0..1]

*Definition:* Amount that remains to be settled, in the specified currency if a trade is partially delivered early or partially unwound.

*Impacted by:* [C2 "ActiveOrHistoricCurrency"](#), [C5 "CurrencyAmount"](#)

*Datatype:* ["ActiveOrHistoricCurrencyAndAmount"](#) on page 378

**Constraints**

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**17.4.14 SupplementaryData <SplmtryData>**

*Presence:* [0..\*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* [C16 "SupplementaryDataRule"](#)

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 360 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		360
	Envelope <Envlp>	[1..1]	(External Schema)		360

**Constraints**

- **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 18 fxtr.030.001.06 ForeignExchangeTradeBulkStatusNotificationV06

## 18.1 MessageDefinition Functionality

### Scope

The ForeignExchangeTradeBulkStatusNotification message is sent by a central system to the participant to provide notification of the current status of one or more foreign exchange trades.

### Outline

The ForeignExchangeTradeBulkStatusNotificationV06 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. StatusDetails

Information on the status of the trade in the central system.

B. TradeDataReport

Identifies one or more trades for which the status notification is sent and optionally, the linked report.

C. MessagePagination

Page number of the message (within the status report) and continuation indicator to indicate that the statement is to continue or that the message is the last page of the report.

D. SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

## 18.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<i>Message root &lt;Document&gt; &lt;FXTradBlkStsNtfctn&gt;</i>	[1..1]		C12	
	<b>StatusDetails</b> <StsDtls>	[1..1]			311
	<b>MessageIdentification</b> <Msgld>	[1..1]	Text		312
	<b>StatusOriginator</b> <StsOrgtr>	[0..1]	Text		312
	<b>CurrentStatus</b> <CurSts>	[1..1]			312
	<b>StatusCode</b> <StsCd>	[1..1]	±		312
	<b>SubStatusCode</b> <SubStsCd>	[0..1]	Text		313
	<b>CurrentStatusSubType</b> <CurStsSubTp>	[0..1]	CodeSet		313
	<b>CurrentStatusDateTime</b> <CurStsDtTm>	[1..1]	DateTime		313
	<b>PreviousStatus</b> <PrvsSts>	[0..1]	±		313
	<b>PreviousStatusSubType</b> <PrvsStsSubTp>	[0..1]	CodeSet		313
	<b>ProductType</b> <PdctTp>	[0..1]	Text		314
	<b>SettlementSessionIdentifier</b> <StlmSsnldr>	[0..1]	Text		314
	<b>TradeDataReport</b> <TradDataRpt>	[1..*]			314
	<b>LinkedReportIdentification</b> <LkdRptld>	[0..1]	Text		317
	<b>TradeData</b> <TradData>	[1..*]		C9	317
	<b>OriginatorReference</b> <OrgtrRef>	[0..1]	Text		320
	<b>MatchingSystemUniqueReference</b> <MtchgSysUnqRef>	[1..1]	Text		320
	<b>MatchingSystemMatchingReference</b> <MtchgSysMtchgRef>	[0..1]	Text		320
	<b>MatchingSystemMatchedSideReference</b> <MtchgSysMtchdSdRef>	[0..1]	Text		320
	<b>CurrentSettlementDate</b> <CurStlmDt>	[0..1]	Date		320
	<b>NewSettlementDate</b> <NewStlmDt>	[0..1]	Date		320
	<b>CurrentStatusDateTime</b> <CurStsDtTm>	[0..1]	DateTime		321
	<b>ProductType</b> <PdctTp>	[0..1]	Text		321
	<b>SettlementSessionIdentifier</b> <StlmSsnldr>	[0..1]	Text		321
	<b>RegulatoryReporting</b> <RgltryRptg>	[0..1]			321
	<b>TradingSideTransactionReporting</b> <TradgSdTxRptg>	[0..*]			323
	<b>ReportingJurisdiction</b> <RptgJursdctn>	[0..1]	Text		324
	<b>ReportingParty</b> <RptgPty>	[0..1]	±		324

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TradingSideUniqueTransactionIdentifier</b> <TradgSdUnqTxldr>	[0..*]			324
	<b>UniqueTransactionIdentifier</b> <UnqTxldr>	[1..1]	IdentifierSet		324
	<b>PriorUniqueTransactionIdentifier</b> <PrrUnqTxldr>	[0..*]	IdentifierSet		325
	<b>CounterpartySideTransactionReporting</b> <CtrPtySdTxRptg>	[0..*]			325
	<b>ReportingJurisdiction</b> <RptgJursdctn>	[0..1]	Text		325
	<b>ReportingParty</b> <RptgPty>	[0..1]	±		325
	<b>CounterpartySideUniqueTransactionIdentifier</b> <CtrPtySdUnqTxldr>	[0..*]			326
	<b>UniqueTransactionIdentifier</b> <UnqTxldr>	[1..1]	IdentifierSet		326
	<b>PriorUniqueTransactionIdentifier</b> <PrrUnqTxldr>	[0..*]	IdentifierSet		326
	<b>CentralCounterpartyClearingHouse</b> <CntrlCtrPtyClrHs>	[0..1]	±		326
	<b>ClearingBroker</b> <ClrBrkr>	[0..1]	±		327
	<b>ClearingExceptionParty</b> <ClrXcptnPty>	[0..1]	±		327
	<b>ClearingBrokerIdentification</b> <ClrBrkrld>	[0..1]			327
	<b>SideIndicator</b> <SdInd>	[1..1]	CodeSet		327
	<b>ClearingBrokerIdentification</b> <ClrBrkrld>	[1..1]	Text		328
	<b>ClearingThresholdIndicator</b> <ClrThrshldInd>	[0..1]	Indicator		328
	<b>ClearedProductIdentification</b> <ClrdPdctld>	[0..1]	Text		328
	<b>ProductIdentifier</b> <Pdctld>	[0..1]			328
{Or	<b>UnderlyingProductIdentifier</b> <UndrlygPdctld>	[1..1]	CodeSet		328
Or}	<b>UniqueProductIdentifier</b> <UnqPdctld>	[1..1]	Text		329
	<b>AllocationIndicator</b> <AllcnInd>	[0..1]	CodeSet		329
	<b>CollateralisationIndicator</b> <CollstnInd>	[0..1]	CodeSet		329
	<b>ExecutionVenue</b> <ExctnVn>	[0..1]	Text		329
	<b>ExecutionTimestamp</b> <ExctnTmstmp>	[0..1]	±		329
	<b>NonStandardFlag</b> <NonStdFlg>	[0..1]	Indicator		330
	<b>LinkSwapIdentification</b> <LkSwpld>	[0..1]	Text		330
	<b>FinancialNatureOfTheCounterpartyIndicator</b> <FinNtrOfTheCtrPtyInd>	[0..1]	Indicator		330
	<b>CollateralPortfolioIndicator</b> <CollPrtflInd>	[0..1]	Indicator		330
	<b>CollateralPortfolioCode</b> <CollPrtflCd>	[0..1]	Text		330
	<b>PortfolioCompressionIndicator</b> <PrtflCmprssnInd>	[0..1]	Indicator		331

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CorporateSectorIndicator</b> <CorpSctrInd>	[0..1]	CodeSet		331
	<b>TradeWithNonEEACounterpartyIndicator</b> <TradWthNonEEACtrPtyInd>	[0..1]	Indicator		332
	<b>IntragroupTradeIndicator</b> <NtrgrpTradInd>	[0..1]	Indicator		332
	<b>CommercialOrTreasuryFinancingIndicator</b> <ComrcIOrTrsrFincgInd>	[0..1]	Indicator		332
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[0..1]	±	C5, C6, C7, C8, C10	332
	<b>ConfirmationDateAndTimestamp</b> <ConfDtAndTmstmp>	[0..1]	DateTime		333
	<b>ClearingTimestamp</b> <ClrTmstmp>	[0..1]	Time		333
	<b>CommissionsAndFees</b> <ComssnsAndFees>	[0..*]			333
	<b>Type</b> <Tp>	[1..1]			334
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		334
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		337
	<b>AmountOrRate</b> <AmtOrRate>	[1..1]			337
{Or	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C4	337
Or}	<b>Rate</b> <Rate>	[1..1]	Rate		338
	<b>Sign</b> <Sgn>	[0..1]	Indicator		338
	<b>AdditionalReportingInformation</b> <AddtlRptgInf>	[0..1]	Text		338
	<b>MessagePagination</b> <MsgPgntn>	[0..1]	±		338
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C13	338

## 18.3 Constraints

### C1 ActiveCurrency

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

### C2 AnyBIC

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

### C3 Country

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**C4 CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**C5 DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

**C6 DescriptionUsageRule**

Description must be used alone as the last resort.

**C7 ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

**C8 ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

**C9 NewSettlementDateRule**

New Settlement Date is only to be used when there has been an amendment to the settlement date. For example, when there has been a currency calendar amendment or a settlement deferral event.

**C10 OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

**C11 PartyNameOrLEIRule**

PartyName must be present or LegalEntityIdentifier must be present.

**C12 SettlementSessionIdentifierRule**

SettlementSessionIdentifier must only be present in StatusDetails if all of the trades within the bulk status report have been generated from a single settlement session.

*This constraint is defined at the MessageDefinition level.*

**C13 SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

## 18.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 18.4.1 StatusDetails <StsDtIs>

*Presence:* [1..1]

*Definition:* Information on the status of the trade in the central system.

**StatusDetails <StsDtIs>** contains the following **TradeData45** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>MessageIdentification</b> <MsgId>	[1..1]	Text		312
	<b>StatusOriginator</b> <StsOrgtr>	[0..1]	Text		312
	<b>CurrentStatus</b> <CurSts>	[1..1]			312
	<b>StatusCode</b> <StsCd>	[1..1]	±		312
	<b>SubStatusCode</b> <SubStsCd>	[0..1]	Text		313
	<b>CurrentStatusSubType</b> <CurStsSubTp>	[0..1]	CodeSet		313
	<b>CurrentStatusDateTime</b> <CurStsDtTm>	[1..1]	DateTime		313
	<b>PreviousStatus</b> <PrvsSts>	[0..1]	±		313
	<b>PreviousStatusSubType</b> <PrvsStsSubTp>	[0..1]	CodeSet		313
	<b>ProductType</b> <PdctTp>	[0..1]	Text		314
	<b>SettlementSessionIdentifier</b> <SttImSsnldr>	[0..1]	Text		314

#### 18.4.1.1 MessageIdentification <MsgId>

*Presence:* [1..1]

*Definition:* Identification of the present message assigned by the party issuing the message. This identification must be unique amongst all messages of same type sent by the same party.

*Datatype:* "Max35Text" on page 396

#### 18.4.1.2 StatusOriginator <StsOrgtr>

*Presence:* [0..1]

*Definition:* Party that assigned the status to the foreign exchange trade.

*Datatype:* "Max35Text" on page 396

#### 18.4.1.3 CurrentStatus <CurSts>

*Presence:* [1..1]

*Definition:* Specifies the new status of the trade.

**CurrentStatus <CurSts>** contains the following **StatusAndSubStatus2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>StatusCode</b> <StsCd>	[1..1]	±		312
	<b>SubStatusCode</b> <SubStsCd>	[0..1]	Text		313

##### 18.4.1.3.1 StatusCode <StsCd>

*Presence:* [1..1]

*Definition:* Status expressed as a code.

**StatusCode <StsCd>** contains one of the following elements (see "[Status27Choice](#)" on page 376 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		376
Or}	Proprietary <Prtry>	[1..1]	Text		376

#### 18.4.1.3.2 SubStatusCode <SubStsCd>

*Presence:* [0..1]

*Definition:* Sub status expressed as a code.

*Datatype:* "[Exact4AlphaNumericText](#)" on page 393

#### 18.4.1.4 CurrentStatusSubType <CurStsSubTp>

*Presence:* [0..1]

*Definition:* Additional information about the current status of the trade.

*Datatype:* "[StatusSubType2Code](#)" on page 386

CodeName	Name	Definition
SMDY	OnlySameDayFlagTrue	Same day flag has been set to true for the sub status of the trade notification.

#### 18.4.1.5 CurrentStatusDateTime <CurStsDtTm>

*Presence:* [1..1]

*Definition:* Specifies the date and time at which the current status was assigned to all the trades, unless overwritten by a date and time assigned to an individual trade.

*Datatype:* "[ISODatetime](#)" on page 389

#### 18.4.1.6 PreviousStatus <PrvsSts>

*Presence:* [0..1]

*Definition:* Specifies the previous status of a trade.

**PreviousStatus <PrvsSts>** contains one of the following elements (see "[Status28Choice](#)" on page 375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		375
Or}	Proprietary <Prtry>	[1..1]	Text		375

#### 18.4.1.7 PreviousStatusSubType <PrvsStsSubTp>

*Presence:* [0..1]

*Definition:* Additional information on the previous status of a trade in a central system.

*Datatype:* "[StatusSubType2Code](#)" on page 386

CodeName	Name	Definition
SMDY	OnlySameDayFlagTrue	Same day flag has been set to true for the sub status of the trade notification.

#### 18.4.1.8 ProductType <PdctTp>

*Presence:* [0..1]

*Definition:* Specifies the product for which the status of the confirmation is reported, unless overwritten by a product type assigned to an individual trade.

*Datatype:* "Max35Text" on page 396

#### 18.4.1.9 SettlementSessionIdentifier <StlmSsnldr>

*Presence:* [0..1]

*Definition:* To indicate the requested CLS settlement session that the related trade is part of.

*Datatype:* "Exact4AlphaNumericText" on page 393

### 18.4.2 TradeDataReport <TradDataRpt>

*Presence:* [1..\*]

*Definition:* Identifies one or more trades for which the status notification is sent and optionally, the linked report.

**TradeDataReport** <TradDataRpt> contains the following **TradeDataReport2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>LinkedReportIdentification</b> <LkdRptId>	[0..1]	Text		317
	<b>TradeData</b> <TradData>	[1..*]		C9	317
	<b>OriginatorReference</b> <OrgtrRef>	[0..1]	Text		320
	<b>MatchingSystemUniqueReference</b> <MtchgSysUnqRef>	[1..1]	Text		320
	<b>MatchingSystemMatchingReference</b> <MtchgSysMtchgRef>	[0..1]	Text		320
	<b>MatchingSystemMatchedSideReference</b> <MtchgSysMtchdSdRef>	[0..1]	Text		320
	<b>CurrentSettlementDate</b> <CurSttlmDt>	[0..1]	Date		320
	<b>NewSettlementDate</b> <NewSttlmDt>	[0..1]	Date		320
	<b>CurrentStatusDateTime</b> <CurStsDtTm>	[0..1]	DateTime		321
	<b>ProductType</b> <PdctTp>	[0..1]	Text		321
	<b>SettlementSessionIdentifier</b> <SttlmSsnldr>	[0..1]	Text		321
	<b>RegulatoryReporting</b> <RgltryRptg>	[0..1]			321
	<b>TradingSideTransactionReporting</b> <TradgSdTxRptg>	[0..*]			323
	<b>ReportingJurisdiction</b> <RptgJursdctn>	[0..1]	Text		324
	<b>ReportingParty</b> <RptgPty>	[0..1]	±		324
	<b>TradingSideUniqueTransactionIdentifier</b> <TradgSdUnqTxldr>	[0..*]			324
	<b>UniqueTransactionIdentifier</b> <UnqTxldr>	[1..1]	IdentifierSet		324
	<b>PriorUniqueTransactionIdentifier</b> <PrrUnqTxldr>	[0..*]	IdentifierSet		325
	<b>CounterpartySideTransactionReporting</b> <CtrPtySdTxRptg>	[0..*]			325
	<b>ReportingJurisdiction</b> <RptgJursdctn>	[0..1]	Text		325
	<b>ReportingParty</b> <RptgPty>	[0..1]	±		325
	<b>CounterpartySideUniqueTransactionIdentifier</b> <CtrPtySdUnqTxldr>	[0..*]			326
	<b>UniqueTransactionIdentifier</b> <UnqTxldr>	[1..1]	IdentifierSet		326
	<b>PriorUniqueTransactionIdentifier</b> <PrrUnqTxldr>	[0..*]	IdentifierSet		326
	<b>CentralCounterpartyClearingHouse</b> <CntrlCtrPtyClrHs>	[0..1]	±		326
	<b>ClearingBroker</b> <ClrBrkr>	[0..1]	±		327
	<b>ClearingExceptionParty</b> <ClrXcptnPty>	[0..1]	±		327

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ClearingBrokerIdentification</b> <ClrBrkrId>	[0..1]			327
	<b>SideIndicator</b> <SdInd>	[1..1]	CodeSet		327
	<b>ClearingBrokerIdentification</b> <ClrBrkrId>	[1..1]	Text		328
	<b>ClearingThresholdIndicator</b> <ClrThrshldInd>	[0..1]	Indicator		328
	<b>ClearedProductIdentification</b> <ClrdPdctId>	[0..1]	Text		328
	<b>ProductIdentifier</b> <PdctId>	[0..1]			328
{Or	<b>UnderlyingProductIdentifier</b> <UndrlygPdctId>	[1..1]	CodeSet		328
Or}	<b>UniqueProductIdentifier</b> <UnqPdctId>	[1..1]	Text		329
	<b>AllocationIndicator</b> <AllcnInd>	[0..1]	CodeSet		329
	<b>CollateralisationIndicator</b> <CollstnInd>	[0..1]	CodeSet		329
	<b>ExecutionVenue</b> <ExctnVn>	[0..1]	Text		329
	<b>ExecutionTimestamp</b> <ExctnTmstmp>	[0..1]	±		329
	<b>NonStandardFlag</b> <NonStdFlg>	[0..1]	Indicator		330
	<b>LinkSwapIdentification</b> <LkSwpld>	[0..1]	Text		330
	<b>FinancialNatureOfTheCounterpartyIndicator</b> <FinNtrOfTheCtrPtyInd>	[0..1]	Indicator		330
	<b>CollateralPortfolioIndicator</b> <CollPrtfllInd>	[0..1]	Indicator		330
	<b>CollateralPortfolioCode</b> <CollPrtfICd>	[0..1]	Text		330
	<b>PortfolioCompressionIndicator</b> <PrtfICmprssnInd>	[0..1]	Indicator		331
	<b>CorporateSectorIndicator</b> <CorpSctrInd>	[0..1]	CodeSet		331
	<b>TradeWithNonEEACounterpartyIndicator</b> <TradWthNonEEACtrPtyInd>	[0..1]	Indicator		332
	<b>IntragroupTradeIndicator</b> <NtrgrpTradInd>	[0..1]	Indicator		332
	<b>CommercialOrTreasuryFinancingIndicator</b> <ComrcIOrTrsrFincInd>	[0..1]	Indicator		332
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[0..1]	±	C5, C6, C7, C8, C10	332
	<b>ConfirmationDateAndTimestamp</b> <ConfDtAndTmstmp>	[0..1]	DateTime		333
	<b>ClearingTimestamp</b> <ClrTmstmp>	[0..1]	Time		333
	<b>CommissionsAndFees</b> <ComssnsAndFees>	[0..*]			333
	<b>Type</b> <Tp>	[1..1]			334
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		334
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		337

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AmountOrRate</b> <AmtOrRate>	[1..1]			337
{Or	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C4	337
Or}	<b>Rate</b> <Rate>	[1..1]	Rate		338
	<b>Sign</b> <Sgn>	[0..1]	Indicator		338
	<b>AdditionalReportingInformation</b> <AddtlRptgInf>	[0..1]	Text		338

#### 18.4.2.1 LinkedReportIdentification <LkdRptId>

*Presence:* [0..1]

*Definition:* The identification that links the quoted trades with a submitted Report issued by a central system.

*Datatype:* "Max35Text" on page 396

#### 18.4.2.2 TradeData <TradData>

*Presence:* [1..\*]

*Definition:* Identifies one or more trades for which the status notification is sent.

*Impacted by:* C9 "NewSettlementDateRule"

**TradeData <TradData>** contains the following **TradeData44** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>OriginatorReference</b> <OrgtrRef>	[0..1]	Text		320
	<b>MatchingSystemUniqueReference</b> <MtchgSysUnqRef>	[1..1]	Text		320
	<b>MatchingSystemMatchingReference</b> <MtchgSysMtchgRef>	[0..1]	Text		320
	<b>MatchingSystemMatchedSideReference</b> <MtchgSysMtchdSdRef>	[0..1]	Text		320
	<b>CurrentSettlementDate</b> <CurSttlmDt>	[0..1]	Date		320
	<b>NewSettlementDate</b> <NewSttlmDt>	[0..1]	Date		320
	<b>CurrentStatusDateTime</b> <CurStsDtTm>	[0..1]	DateTime		321
	<b>ProductType</b> <PdctTp>	[0..1]	Text		321
	<b>SettlementSessionIdentifier</b> <SttlmSsnldr>	[0..1]	Text		321
	<b>RegulatoryReporting</b> <RgltryRptg>	[0..1]			321
	<b>TradingSideTransactionReporting</b> <TradgSdTxRptg>	[0..*]			323
	<b>ReportingJurisdiction</b> <RptgJursdctn>	[0..1]	Text		324
	<b>ReportingParty</b> <RptgPty>	[0..1]	±		324
	<b>TradingSideUniqueTransactionIdentifier</b> <TradgSdUnqTxldr>	[0..*]			324
	<b>UniqueTransactionIdentifier</b> <UnqTxldr>	[1..1]	IdentifierSet		324
	<b>PriorUniqueTransactionIdentifier</b> <PrrUnqTxldr>	[0..*]	IdentifierSet		325
	<b>CounterpartySideTransactionReporting</b> <CtrPtySdTxRptg>	[0..*]			325
	<b>ReportingJurisdiction</b> <RptgJursdctn>	[0..1]	Text		325
	<b>ReportingParty</b> <RptgPty>	[0..1]	±		325
	<b>CounterpartySideUniqueTransactionIdentifier</b> <CtrPtySdUnqTxldr>	[0..*]			326
	<b>UniqueTransactionIdentifier</b> <UnqTxldr>	[1..1]	IdentifierSet		326
	<b>PriorUniqueTransactionIdentifier</b> <PrrUnqTxldr>	[0..*]	IdentifierSet		326
	<b>CentralCounterpartyClearingHouse</b> <CntrlCtrPtyClrHs>	[0..1]	±		326
	<b>ClearingBroker</b> <ClrBrkr>	[0..1]	±		327
	<b>ClearingExceptionParty</b> <ClrXcptnPty>	[0..1]	±		327
	<b>ClearingBrokerIdentification</b> <ClrBrkrld>	[0..1]			327
	<b>SideIndicator</b> <SdInd>	[1..1]	CodeSet		327
	<b>ClearingBrokerIdentification</b> <ClrBrkrld>	[1..1]	Text		328

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ClearingThresholdIndicator</b> <ClrThrshldInd>	[0..1]	Indicator		328
	<b>ClearedProductIdentification</b> <ClrdPdctld>	[0..1]	Text		328
	<b>ProductIdentifier</b> <Pdctld>	[0..1]			328
{Or	<b>UnderlyingProductIdentifier</b> <UndrlygPdctld>	[1..1]	CodeSet		328
Or}	<b>UniqueProductIdentifier</b> <UnqPdctld>	[1..1]	Text		329
	<b>AllocationIndicator</b> <AllcnInd>	[0..1]	CodeSet		329
	<b>CollateralisationIndicator</b> <CollstnInd>	[0..1]	CodeSet		329
	<b>ExecutionVenue</b> <ExctnVn>	[0..1]	Text		329
	<b>ExecutionTimestamp</b> <ExctnTmstmp>	[0..1]	±		329
	<b>NonStandardFlag</b> <NonStdFlg>	[0..1]	Indicator		330
	<b>LinkSwapIdentification</b> <LkSwpld>	[0..1]	Text		330
	<b>FinancialNatureOfTheCounterpartyIndicator</b> <FinNtrOfTheCtrPtyInd>	[0..1]	Indicator		330
	<b>CollateralPortfolioIndicator</b> <CollPrftlInd>	[0..1]	Indicator		330
	<b>CollateralPortfolioCode</b> <CollPrftlCd>	[0..1]	Text		330
	<b>PortfolioCompressionIndicator</b> <PrftlCmprssnInd>	[0..1]	Indicator		331
	<b>CorporateSectorIndicator</b> <CorpSctrInd>	[0..1]	CodeSet		331
	<b>TradeWithNonEEACounterpartyIndicator</b> <TradWthNonEEACtrPtyInd>	[0..1]	Indicator		332
	<b>IntragroupTradeIndicator</b> <NtrgrpTradInd>	[0..1]	Indicator		332
	<b>CommercialOrTreasuryFinancingIndicator</b> <ComrcIOrTrsrFincInd>	[0..1]	Indicator		332
	<b>FinancialInstrumentIdentification</b> <FinInstrmld>	[0..1]	±	C5, C6, C7, C8, C10	332
	<b>ConfirmationDateAndTimestamp</b> <ConfDtAndTmstmp>	[0..1]	DateTime		333
	<b>ClearingTimestamp</b> <ClrTmstmp>	[0..1]	Time		333
	<b>CommissionsAndFees</b> <ComssnsAndFees>	[0..*]			333
	<b>Type</b> <Tp>	[1..1]			334
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		334
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		337
	<b>AmountOrRate</b> <AmtOrRate>	[1..1]			337
{Or	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C4	337
Or}	<b>Rate</b> <Rate>	[1..1]	Rate		338

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Sign</b> <Sgn>	[0..1]	Indicator		338
	<b>AdditionalReportingInformation</b> <AddtlRptgInf>	[0..1]	Text		338

### Constraints

- **NewSettlementDateRule**

New Settlement Date is only to be used when there has been an amendment to the settlement date. For example, when there has been a currency calendar amendment or a settlement deferral event.

#### 18.4.2.2.1 OriginatorReference <OrgtrRef>

*Presence:* [0..1]

*Definition:* Represents the original reference of the instruction for which the status is given, as assigned by the participant that submitted the foreign exchange trade.

*Datatype:* "Max35Text" on page 396

#### 18.4.2.2.2 MatchingSystemUniqueReference <MtchgSysUnqRef>

*Presence:* [1..1]

*Definition:* Reference to the unique system identification assigned to the trade by the central matching system.

*Datatype:* "Max35Text" on page 396

#### 18.4.2.2.3 MatchingSystemMatchingReference <MtchgSysMtchgRef>

*Presence:* [0..1]

*Definition:* Reference to the unique matching identification assigned to the trade and to the matching trade from the counterparty by the central matching system.

*Datatype:* "Max35Text" on page 396

#### 18.4.2.2.4 MatchingSystemMatchedSideReference <MtchgSysMtchdSdRef>

*Presence:* [0..1]

*Definition:* Unique reference from the central settlement system that allows the removal of alleged trades once the matched status notification for the matching side has been received.

*Datatype:* "Max35Text" on page 396

#### 18.4.2.2.5 CurrentSettlementDate <CurSttlmDt>

*Presence:* [0..1]

*Definition:* The current settlement date of the notification.

*Datatype:* "ISODate" on page 389

#### 18.4.2.2.6 NewSettlementDate <NewSttlmDt>

*Presence:* [0..1]

*Definition:* Settlement date has been amended.

*Datatype:* "ISODate" on page 389

#### **18.4.2.2.7 CurrentStatusDateTime <CurStsDtTm>**

*Presence:* [0..1]

*Definition:* Specifies the date and time at which the current status was assigned to the individual trade.

*Datatype:* "ISODateTime" on page 389

#### **18.4.2.2.8 ProductType <PdctTp>**

*Presence:* [0..1]

*Definition:* Product type of the individual trade.

*Datatype:* "Max35Text" on page 396

#### **18.4.2.2.9 SettlementSessionIdentifier <StlmSsnldr>**

*Presence:* [0..1]

*Definition:* Indicate the requested settlement session that the related trade is part of.

*Datatype:* "Exact4AlphaNumericText" on page 393

#### **18.4.2.2.10 RegulatoryReporting <RgltryRptg>**

*Presence:* [0..1]

*Definition:* Information that is to be provided to trade repositories in the context of the regulatory standards around over-the-counter (OTC) derivatives, central counterparties and trade repositories.

**RegulatoryReporting <RgltryRptg>** contains the following **RegulatoryReporting8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TradingSideTransactionReporting</b> <TradgSdTxRptg>	[0..*]			323
	<b>ReportingJurisdiction</b> <RptgJursdctn>	[0..1]	Text		324
	<b>ReportingParty</b> <RptgPty>	[0..1]	±		324
	<b>TradingSideUniqueTransactionIdentifier</b> <TradgSdUnqTxldr>	[0..*]			324
	<b>UniqueTransactionIdentifier</b> <UnqTxldr>	[1..1]	IdentifierSet		324
	<b>PriorUniqueTransactionIdentifier</b> <PrrUnqTxldr>	[0..*]	IdentifierSet		325
	<b>CounterpartySideTransactionReporting</b> <CtrPtySdTxRptg>	[0..*]			325
	<b>ReportingJurisdiction</b> <RptgJursdctn>	[0..1]	Text		325
	<b>ReportingParty</b> <RptgPty>	[0..1]	±		325
	<b>CounterpartySideUniqueTransactionIdentifier</b> <CtrPtySdUnqTxldr>	[0..*]			326
	<b>UniqueTransactionIdentifier</b> <UnqTxldr>	[1..1]	IdentifierSet		326
	<b>PriorUniqueTransactionIdentifier</b> <PrrUnqTxldr>	[0..*]	IdentifierSet		326
	<b>CentralCounterpartyClearingHouse</b> <CntrlCtrPtyClrHs>	[0..1]	±		326
	<b>ClearingBroker</b> <ClrBrkr>	[0..1]	±		327
	<b>ClearingExceptionParty</b> <ClrXcptnPty>	[0..1]	±		327
	<b>ClearingBrokerIdentification</b> <ClrBrkrld>	[0..1]			327
	<b>SideIndicator</b> <SdInd>	[1..1]	CodeSet		327
	<b>ClearingBrokerIdentification</b> <ClrBrkrld>	[1..1]	Text		328
	<b>ClearingThresholdIndicator</b> <ClrThrshldInd>	[0..1]	Indicator		328
	<b>ClearedProductIdentification</b> <ClrdPdctld>	[0..1]	Text		328
	<b>ProductIdentifier</b> <Pdctldr>	[0..1]			328
{Or	<b>UnderlyingProductIdentifier</b> <UndrlygPdctldr>	[1..1]	CodeSet		328
Or}	<b>UniqueProductIdentifier</b> <UnqPdctldr>	[1..1]	Text		329
	<b>AllocationIndicator</b> <AllcnInd>	[0..1]	CodeSet		329
	<b>CollateralisationIndicator</b> <CollstnInd>	[0..1]	CodeSet		329
	<b>ExecutionVenue</b> <ExctnVn>	[0..1]	Text		329
	<b>ExecutionTimestamp</b> <ExctnTmstmp>	[0..1]	±		329
	<b>NonStandardFlag</b> <NonStdFlg>	[0..1]	Indicator		330
	<b>LinkSwapIdentification</b> <LkSwpld>	[0..1]	Text		330

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FinancialNatureOfTheCounterpartyIndicator</b> <FinNtrOfTheCtrPtyInd>	[0..1]	Indicator		330
	<b>CollateralPortfolioIndicator</b> <CollPrflInd>	[0..1]	Indicator		330
	<b>CollateralPortfolioCode</b> <CollPrflCd>	[0..1]	Text		330
	<b>PortfolioCompressionIndicator</b> <PrflCmprssnInd>	[0..1]	Indicator		331
	<b>CorporateSectorIndicator</b> <CorpSctrInd>	[0..1]	CodeSet		331
	<b>TradeWithNonEEACounterpartyIndicator</b> <TradWthNonEEACtrPtyInd>	[0..1]	Indicator		332
	<b>IntragroupTradeIndicator</b> <NtrgrpTradInd>	[0..1]	Indicator		332
	<b>CommercialOrTreasuryFinancingIndicator</b> <ComrcOrTrsrFincgInd>	[0..1]	Indicator		332
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[0..1]	±	C5, C6, C7, C8, C10	332
	<b>ConfirmationDateAndTimestamp</b> <ConfDtAndTmstmp>	[0..1]	DateTime		333
	<b>ClearingTimestamp</b> <ClrTmstmp>	[0..1]	Time		333
	<b>CommissionsAndFees</b> <ComssnsAndFees>	[0..*]			333
	<b>Type</b> <Tp>	[1..1]			334
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		334
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		337
	<b>AmountOrRate</b> <AmtOrRate>	[1..1]			337
{Or	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C4	337
Or}	<b>Rate</b> <Rate>	[1..1]	Rate		338
	<b>Sign</b> <Sgn>	[0..1]	Indicator		338
	<b>AdditionalReportingInformation</b> <AddtlRptgInf>	[0..1]	Text		338

#### 18.4.2.2.10.1 TradingSideTransactionReporting <TradgSdTxRptg>

*Presence:* [0..\*]

*Definition:* Regulatory transaction reporting information from the Trading Side party.

**TradingSideTransactionReporting <TradgSdTxRptg>** contains the following **TradingSideTransactionReporting3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReportingJurisdiction</b> <RptgJursdctn>	[0..1]	Text		324
	<b>ReportingParty</b> <RptgPty>	[0..1]	±		324
	<b>TradingSideUniqueTransactionIdentifier</b> <TradgSdUnqTxldr>	[0..*]			324
	<b>UniqueTransactionIdentifier</b> <UnqTxldr>	[1..1]	IdentifierSet		324
	<b>PriorUniqueTransactionIdentifier</b> <PrrUnqTxldr>	[0..*]	IdentifierSet		325

#### 18.4.2.2.10.1.1 ReportingJurisdiction <RptgJursdctn>

*Presence:* [0..1]

*Definition:* Specifies the supervisory party to which the trade needs to be reported.

*Datatype:* "Max35Text" on page 396

#### 18.4.2.2.10.1.2 ReportingParty <RptgPty>

*Presence:* [0..1]

*Definition:* Identifies the party that is responsible for reporting the trade to the trade repository.

**ReportingParty <RptgPty>** contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

#### 18.4.2.2.10.1.3 TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>

*Presence:* [0..\*]

*Definition:* Specifies the unique transaction identifier (UTI) to be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction over its life. This identifier can also be known as the Unique Swap Identifier (USI). This is the UTI from the Trading Side party.

**TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>** contains the following **UniqueTransactionIdentifier3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>UniqueTransactionIdentifier</b> <UnqTxldr>	[1..1]	IdentifierSet		324
	<b>PriorUniqueTransactionIdentifier</b> <PrrUnqTxldr>	[0..*]	IdentifierSet		325

#### 18.4.2.2.10.1.3.1 UniqueTransactionIdentifier <UnqTxldr>

*Presence:* [1..1]

*Definition:* Unique transaction identifier will be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction during its lifetime. This identifier can also be known as the Unique Swap Identifier (USI).

*Datatype:* ["UTIdentifier" on page 391](#)

#### 18.4.2.2.10.1.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxldr>

*Presence:* [0..\*]

*Definition:* Prior unique transaction identifier specifies the previous unique transaction identifier (UTI) that was created at the time the transaction was executed. This identifier can also be known as the Prior Unique Swap Identifier (PUSI).

*Datatype:* ["UTIdentifier" on page 391](#)

#### 18.4.2.2.10.2 CounterpartySideTransactionReporting <CtrPtySdTxRptg>

*Presence:* [0..\*]

*Definition:* Regulatory transaction reporting information from the Counterparty Side party.

**CounterpartySideTransactionReporting <CtrPtySdTxRptg>** contains the following **CounterpartySideTransactionReporting3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReportingJurisdiction</b> <RptgJursdctn>	[0..1]	Text		325
	<b>ReportingParty</b> <RptgPty>	[0..1]	±		325
	<b>CounterpartySideUniqueTransactionIdentifier</b> <CtrPtySdUnqTxldr>	[0..*]			326
	<b>UniqueTransactionIdentifier</b> <UnqTxldr>	[1..1]	IdentifierSet		326
	<b>PriorUniqueTransactionIdentifier</b> <PrrUnqTxldr>	[0..*]	IdentifierSet		326

##### 18.4.2.2.10.2.1 ReportingJurisdiction <RptgJursdctn>

*Presence:* [0..1]

*Definition:* Specifies the supervisory party to which the trade needs to be reported.

*Datatype:* ["Max35Text" on page 396](#)

##### 18.4.2.2.10.2.2 ReportingParty <RptgPty>

*Presence:* [0..1]

*Definition:* Identifies the party that is responsible for reporting the trade to the trade repository.

**ReportingParty <RptgPty>** contains one of the following elements (see ["PartyIdentification242Choice" on page 363](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

**18.4.2.2.10.2.3 CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>**

*Presence:* [0..\*]

*Definition:* Specifies the unique transaction identifier (UTI) to be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction over its life. This identifier can also be known as the Unique Swap Identifier (USI). This is the UTI from the Counterparty Side party.

**CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>** contains the following **UniqueTransactionIdentifier3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>UniqueTransactionIdentifier</b> <UnqTxldr>	[1..1]	IdentifierSet		326
	<b>PriorUniqueTransactionIdentifier</b> <PrrUnqTxldr>	[0..*]	IdentifierSet		326

**18.4.2.2.10.2.3.1 UniqueTransactionIdentifier <UnqTxldr>**

*Presence:* [1..1]

*Definition:* Unique transaction identifier will be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction during its lifetime. This identifier can also be known as the Unique Swap Identifier (USI).

*Datatype:* "UTIdentifier" on page 391

**18.4.2.2.10.2.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxldr>**

*Presence:* [0..\*]

*Definition:* Prior unique transaction identifier specifies the previous unique transaction identifier (UTI) that was created at the time the transaction was executed. This identifier can also be known as the Prior Unique Swap Identifier (PUSI).

*Datatype:* "UTIdentifier" on page 391

**18.4.2.2.10.3 CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>**

*Presence:* [0..1]

*Definition:* Identifies an agency or separate corporation of a futures exchange responsible for settling and

clearing trades, collecting and maintaining margins, regulating delivery and reporting trade data. This can also be known as a Central Counterparty (CCP).

**CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>** contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

**18.4.2.2.10.4 ClearingBroker <ClrBrkr>***Presence:* [0..1]*Definition:* Identifies the party that is a member of the clearing house and that acts as a liaison between the investor and the Central Counterparty (CCP).**ClearingBroker <ClrBrkr>** contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

**18.4.2.2.10.5 ClearingExceptionParty <ClrXcptnPty>***Presence:* [0..1]*Definition:* Identifies the party that is exempt from a clearing obligation.**ClearingExceptionParty <ClrXcptnPty>** contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

**18.4.2.2.10.6 ClearingBrokerIdentification <ClrBrkrId>***Presence:* [0..1]*Definition:* Specifies the reference number assigned by the clearing broker. A distinction can be made between the reference for the Central Counterparty (CCP) leg and the reference for the client leg of the transaction.**ClearingBrokerIdentification <ClrBrkrId>** contains the following **ClearingBrokerIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SideIndicator</b> <SdInd>	[1..1]	CodeSet		327
	<b>ClearingBrokerIdentification</b> <ClrBrkrId>	[1..1]	Text		328

**18.4.2.2.10.6.1 SideIndicator <SdInd>***Presence:* [1..1]*Definition:* Distinguishes the client leg from the central counterparty (CCP) leg in the clearing broker identification.*Datatype:* "[SideIndicator1Code](#)" on page 386

CodeName	Name	Definition
CCPL	CCPLeg	Clearing broker identification is for the Central Counterparty (CCP) leg.
CLNT	ClientLeg	Clearing broker identification is for the client leg.

#### 18.4.2.2.10.6.2 ClearingBrokerIdentification <ClrBrkrld>

*Presence:* [1..1]

*Definition:* Specifies the identification assigned to the clearing broker.

*Datatype:* "Max35Text" on page 396

#### 18.4.2.2.10.7 ClearingThresholdIndicator <ClrThrshldInd>

*Presence:* [0..1]

*Definition:* Specifies whether the contract is above or below the clearing threshold. Where No indicates the contract is below the clearing threshold and Yes indicates the contract is above the clearing threshold.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 391):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 18.4.2.2.10.8 ClearedProductIdentification <ClrdPdctld>

*Presence:* [0..1]

*Definition:* Specifies the reference number assigned by the Central Counterparty (CCP).

*Datatype:* "Max35Text" on page 396

#### 18.4.2.2.10.9 ProductIdentifier <Pdctldr>

*Presence:* [0..1]

*Definition:* Specifies the underlying product or unique product identifier.

**ProductIdentifier <Pdctldr>** contains one of the following **ProductIdentifier3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>UnderlyingProductIdentifier</b> <UndrlygPdctldr>	[1..1]	CodeSet		328
Or}	<b>UniqueProductIdentifier</b> <UnqPdctldr>	[1..1]	Text		329

#### 18.4.2.2.10.9.1 UnderlyingProductIdentifier <UndrlygPdctldr>

*Presence:* [1..1]

*Definition:* Specifies the underlying product type.

*Datatype:* "UnderlyingProductIdentifier1Code" on page 388

CodeName	Name	Definition
FORW	ForeignExchangeForward	Underlying product type of the transaction is a Foreign Exchange Forward.

CodeName	Name	Definition
NDFO	ForeignExchangeNonDeliverableForward	Underlying product type of the transaction is a Foreign Exchange Non Deliverable Forward.
SPOT	ForeignExchangeSpot	Underlying product type of the transaction is Foreign Exchange Spot.
SWAP	ForeignExchangeSWAP	Underlying product type of the transaction is a Foreign Exchange SWAP.

**18.4.2.2.10.9.2 UniqueProductIdentifier <UnqPdctldr>***Presence:* [1..1]*Definition:* Specifies the unique product identifier as an ISO 4914 identifier.*Datatype:* "Max12Text" on page 394**18.4.2.2.10.10 AllocationIndicator <AllcnInd>***Presence:* [0..1]*Definition:* Specifies whether the trade is a pre-allocation or a post-allocation trade, or whether the trade is unallocated.*Datatype:* "AllocationIndicator1Code" on page 380

CodeName	Name	Definition
POST	Post-allocation	Trade is a post-allocation trade.
PREA	Pre-allocation	Trade is a pre-allocation trade.
UNAL	Unallocated	Trade is unallocated.

**18.4.2.2.10.11 CollateralisationIndicator <CollstnInd>***Presence:* [0..1]*Definition:* Specifies whether the transaction is collateralised.*Datatype:* "CollateralisationIndicator1Code" on page 380

CodeName	Name	Definition
FULL	FullyCollateralised	Transaction is fully collateralised.
ONEW	OneWayCollateralised	Transaction is one-way collateralised.
PART	PartiallyCollateralised	Transaction is partially collateralised.
UNCO	Uncollateralised	Transaction is uncollateralised.

**18.4.2.2.10.12 ExecutionVenue <ExctnVn>***Presence:* [0..1]*Definition:* Specifies the trading venue of the transaction.*Datatype:* "Max35Text" on page 396**18.4.2.2.10.13 ExecutionTimestamp <ExctnTmstmp>***Presence:* [0..1]

*Definition:* Specifies the date and time of the execution of the transaction in Coordinated Universal Time (UTC).

**ExecutionTimestamp <ExctnTmstmp>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 355 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		355
Or}	DateTime <DtTm>	[1..1]	DateTime		355

#### 18.4.2.2.10.14 NonStandardFlag <NonStdFlg>

*Presence:* [0..1]

*Definition:* Specifies whether the reportable transaction has one or more additional terms or provisions, other than those listed in the required real-time data fields, that materially affects the price of the reportable transaction.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 391):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 18.4.2.2.10.15 LinkSwapIdentification <LkSwpld>

*Presence:* [0..1]

*Definition:* Specifies the common reference or correlation identification for a swap transaction where the near and far leg are confirmed separately.

*Datatype:* "[Exact42Text](#)" on page 393

#### 18.4.2.2.10.16 FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>

*Presence:* [0..1]

*Definition:* Specifies the financial nature of the reporting counterparty.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 391):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 18.4.2.2.10.17 CollateralPortfolioIndicator <CollPrftlInd>

*Presence:* [0..1]

*Definition:* Specifies if the collateral is posted on a portfolio basis.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 391):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 18.4.2.2.10.18 CollateralPortfolioCode <CollPrftlCd>

*Presence:* [0..1]

*Definition:* Identifies the portfolio code to which the trade belongs if the collateral is posted on a portfolio basis (and not trade by trade).

*Datatype:* "Max10Text" on page 394

#### 18.4.2.2.10.19 PortfolioCompressionIndicator <PrtlCmprssnInd>

*Presence:* [0..1]

*Definition:* Indicates if the trade results from portfolio compression.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 391):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 18.4.2.2.10.20 CorporateSectorIndicator <CorpSctrInd>

*Presence:* [0..1]

*Definition:* Specifies the corporate sector of the counterparty.

*Datatype:* "CorporateSectorIdentifier1Code" on page 380

CodeName	Name	Definition
L	AlternativeInvestmentFund	Alternative investment fund managed by an Alternative Investment Fund Manager (AIFM) authorised or registered in accordance with European Securities and Markets Authority (ESMA) Directive 2011/61/EU.
A	Assurance	Assurance undertaking authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2002/83/EC.
C	CreditInstitution	Credit Institution authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2006/48/EC.
I	Insurance	Insurance undertaking in accordance with European Securities and Markets Authority (ESMA) Directive 73/239/EEC.
F	InvestmentFirm	Investment firm in accordance with European Securities and Markets Authority (ESMA) Directive 2004/39/EC.
O	OccupationalRetirementProvision	Institution for occupational retirement provision within the meaning of Article 6(a) of European Securities and Markets Authority (ESMA) Directive 2003/41/EC.
R	Reinsurance	Reinsurance undertaking authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2005/68/EC.
U	UCITS	Undertakings for Collective Investment in Transferable Securities (UCITS) and its management company, authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2009/65/EC.

**18.4.2.2.10.21 TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>**

*Presence:* [0..1]

*Definition:* Specifies whether the counterparty has entered into a trade with a non-European Economic Area (EEA) counterparty that is not subject to the reporting obligation.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 391):

- *Meaning When True:* Yes
- *Meaning When False:* No

**18.4.2.2.10.22 IntragroupTradeIndicator <NtrgrpTradInd>**

*Presence:* [0..1]

*Definition:* Indicate if a reported trade falls under the definition of intragroup transaction, as defined by European Securities and Markets Authority (ESMA) in the Technical Standards.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 391):

- *Meaning When True:* Yes
- *Meaning When False:* No

**18.4.2.2.10.23 CommercialOrTreasuryFinancingIndicator <ComrcIOrTrsrFincgInd>**

*Presence:* [0..1]

*Definition:* Specifies whether the contract is objectively measurable as directly linked to the non-financial counterparty's commercial or treasury financing activity.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 391):

- *Meaning When True:* Yes
- *Meaning When False:* No

**18.4.2.2.10.24 FinancialInstrumentIdentification <FinInstrmId>**

*Presence:* [0..1]

*Definition:* Identification of a security, as assigned under a formal or proprietary identification scheme.

*Impacted by:* C5 "DescriptionPresenceRule", C6 "DescriptionUsageRule", C7 "ISINGuideline", C8 "ISINPresenceRule", C10 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 355 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		356
	OtherIdentification <OthrlId>	[0..*]			356
	Identification <Id>	[1..1]	Text		357
	Suffix <Sfx>	[0..1]	Text		357
	Type <Tp>	[1..1]	±		357
	Description <Desc>	[0..1]	Text		357

**Constraints**

- **DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
  /Description is absent
Following Must be True
  /ISIN Must be present
Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
  /ISIN is absent
Following Must be True
  /OtherIdentification[*] Must be present
Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
  /OtherIdentification[*] is absent
Following Must be True
  /ISIN Must be present
Or    /Description Must be present
```

**18.4.2.2.10.25 ConfirmationDateAndTimestamp <ConfDtAndTmstmp>**

*Presence:* [0..1]

*Definition:* Specifies the date and time of the confirmation of the trade in Universal Time Coordinated (UTC).

*Datatype:* "ISODatetime" on page 389

**18.4.2.2.10.26 ClearingTimestamp <ClrTmstmp>**

*Presence:* [0..1]

*Definition:* Specifies the time at which the Central Counterparty (CCP) has legally taken on the clearing of the trade in Universal Time Coordinated (UTC).

*Datatype:* "ISOTime" on page 398

**18.4.2.2.10.27 CommissionsAndFees <ComssnsAndFees>**

*Presence:* [0..\*]

*Definition:* Provides the commission and fee type and amount or rate.

**CommissionsAndFees <ComssnsAndFees>** contains the following **FXCommissionOrFee1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Type</b> <Tp>	[1..1]			334
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		334
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		337
	<b>AmountOrRate</b> <AmtOrRate>	[1..1]			337
{Or	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C4	337
Or}	<b>Rate</b> <Rate>	[1..1]	Rate		338
	<b>Sign</b> <Sgn>	[0..1]	Indicator		338

#### 18.4.2.2.10.27.1 Type <Tp>

*Presence:* [1..1]

*Definition:* Type of the commission or fee.

**Type <Tp>** contains one of the following **FXAmountType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		334
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		337

#### 18.4.2.2.10.27.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies a commission or fee type.

*Datatype:* "FXAmountType1Code" on page 383

CodeName	Name	Definition
ZWIS	Zwischengewinn	Zwischengewinn.
WITH	WithholdingTax	Tax is on income deducted at source, which the paying agent is legally obliged to deduct from its payments of interest on deposits and other proceeds of a financial instrument.
VATA	ValueAddedTax	Tax is a value added tax.
TRAN	TransferTax	Tax levied on a transfer.
TRAX	TransactionTax	Tax levied on a transaction.
STEX	StockExchangeTax	Tax collected by a stock exchange.
STAM	StampDuty	Tax is on certain documents and transactions.
OTHR	OtherAmount	Another type of commission or fees.

CodeName	Name	Definition
COUN	NationalFederalTax	Tax is a country, national, or federal tax that is usually charged by the custodian.
LOCL	LocalTax	Tax that is charged by a local settlement system or local jurisdiction.
LOCO	LocalBrokerCommission	Local broker's commission amount.
LYDT	GermanLocalTax4	Local tax (Ertrag Besizanteilig) yield liable for interest down payment tax.
LOTE	GermanLocalTax3	Local tax (Zinstopf) offset interest per unit against tax exempt amount (variation to offset interest per unit in relation to tax exempt amount).
LIDT	GermanLocalTax2	Local tax (ZAS pflichtige Zinsen) - interest liable for interest down payment tax (proportion of gross interest per unit/ interim profits that is not covered by the credit in the interest pool).
EXEC	ExecutingBrokerCommission	Executing broker's commission amount.
EUTR	EUTaxRetention	Tax withheld at source in the framework of the European Directive on taxation of savings in the form of interest payments.
EQUL	Equalisation	Investor's subscription amount that is held by the fund in order to pay incentive / performance fees at the end of the fiscal year.
COAX	ConsumptionTax	Tax that is levied on goods and services purchased by customers, and is added to the retail price.
AKTI	Aktiengewinn	Share-related profit. This is a tax specific to the German market. The share-related-profit gives the fund the opportunity to pass on to the institutional investor redeeming fund units certain tax-free income from equity. The calculation method is based on the old Investment Tax Act (Investmentsteuergesetz).
ERFE	EarlyRedemptionFeeAmount	Early redemption fees.
ENTF	EntranceFees	Entrance fees amount
MARG	MarginAmount	Margin amount related commissions and fees.
MACO	MatchingOrConfirmationFees	Fee charged for matching and/or confirmation.
ANTO	NetGainLoss	Amount representing the difference between the cost and the current price of a security. In the context of securities settlement, it is the amount paid or received when the instructions are netted or paired off.
CREB	RebateBonification	Rebate or bonification fees or commission amount.

CodeName	Name	Definition
SPCN	SpecialConcessions	Fees, drawdown, or other reduction from or in addition to the deal price.
SUBS	Subscription	Subscription interest.
TOTL	Total	Total amount of all commissions or fees
DEAL	TradeDealAmount	Trade deal amount fees.
ACRU	AccruedInterest	Amount of interest earned on a debt, such as a bond, but not yet collected.
BAKL	BackLoadFee	Amount paid by investors when selling mutual fund shares.
CHAR	ChargesAndFees	Amount of money that cannot be categorised by another qualifier.
CBCH	CorrespondentBankCharge	Charge of the correspondent bank for transferring money.
LADT	GermanLocalTax1	Local tax (ZAS Anrechnungsbetrag) subject to interest down payment tax (proportion of interest liable for interest down payment tax/interim profit that is not covered by the tax exempt amount).
DSCA	DiscountAmount	Aggregate amount of discount.
HDGE	HedgingCost	Amount due and payable to a hedge counterparty under a hedge agreement during the relevant period.
ISDI	IssueDiscountAllowance	Amount of money defined as a discount on a new issue or on a tranche of an existing issue.
LEVY	PaymentLevyTax	Tax levied on a payment.
OCMT	OriginalCurrencyAmount	Posting/settlement amount in its original currency when conversion from/into another currency has occurred.
PRMA	PremiumAmount	Difference between the amount of money of the first leg and the amount of the second leg of the transaction.
OTMG	OnTopMargin	Amount is an on top margin.
REGF	RegulatoryFees	Amount of money charged by a regulatory authority, for example, Securities and Exchange fees.
REMU	RemunerationAmount	Amount of any other remuneration received or to be received by the broker in connection with the transaction.
RESU	ResultingAmount	Counter value of a foreign exchange conversion.
SAMG	SalesMargin	Financial metric used to assess a firm's financial health by revealing the proportion of money left over from revenues after accounting for the cost of goods sold. Gross profit margin serves as the source for paying additional expenses and future savings.

CodeName	Name	Definition
SETT	SettlementAmount	Amount of all settled transactions.
SHIP	ShippingCharge	Charge for shipping, including the insurance of securities.
ACCA	AccruedCapitalisation	Amount of unpaid interest (on bonds which have defaulted and have subsequently restructured), which is capitalized and added to the original principal amount of the bond.
PRDF	DifferenceInPrice	Difference between the deal price and another reference price.
REFD	ExpectedRefund	Amount of the expected refund.
PRWI	PartialRedemptionWithholdingAmount	Amount retained by a fund and paid out later at a time decided by the fund.
RSCH	ResearchFee	Charge or commission paid by the investor to a distributor/intermediary or other service provider for the provision of financial research.

#### 18.4.2.2.10.27.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies a commission or fee types, as a proprietary code.

*Datatype:* "Max35Text" on page 396

#### 18.4.2.2.10.27.2 AmountOrRate <AmtOrRate>

*Presence:* [1..1]

*Definition:* Amount or rate of the commissions and fees.

**AmountOrRate <AmtOrRate>** contains one of the following **AmountOrRate4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Amount</b> <Amt>	[1..1]	Amount	C1, C4	337
Or}	<b>Rate</b> <Rate>	[1..1]	Rate		338

#### 18.4.2.2.10.27.2.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Specifies the actual amount.

*Impacted by:* C1 "ActiveCurrency", C4 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 377

#### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

#### 18.4.2.2.10.27.2.2 Rate <Rate>

*Presence:* [1..1]

*Definition:* Specifies the rate (percentage) which is used to calculate the amount.

*Datatype:* "BaseOneRate" on page 392

#### 18.4.2.2.10.27.3 Sign <Sgn>

*Presence:* [0..1]

*Definition:* Indicates that the amount or rate value is positive or negative.

Usage: when absent, it means that amount value is 0 or positive.

*Datatype:* One of the following values must be used (see "PlusOrMinusIndicator" on page 391):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

#### 18.4.2.2.10.28 AdditionalReportingInformation <AddtIRptgInf>

*Presence:* [0..1]

*Definition:* Specifies additional information that might be required by the regulator.

*Datatype:* "Max210Text" on page 395

### 18.4.3 MessagePagination <MsgPgntn>

*Presence:* [0..1]

*Definition:* Page number of the message (within the status report) and continuation indicator to indicate that the statement is to continue or that the message is the last page of the report.

**MessagePagination <MsgPgntn>** contains the following elements (see "Pagination1" on page 359 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		359
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		359

### 18.4.4 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: C13 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 360 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		360
	Envelope <Envlp>	[1..1]	(External Schema)		360

#### Constraints

- **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 19    **reda.060.001.02**

## **NettingCutOffReferenceDataUpdateRequestV02**

### 19.1    **MessageDefinition Functionality**

The Netting Cut Off Reference Data Update Request message is sent to a central system by a participant to request an update to a participant's netting cut off held at the central system.

#### Outline

The NettingCutOffReferenceDataUpdateRequestV02 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. RequestData

Specifies the meta data for the netting cut off update request.

B. NettingCutOffRequest

Specifies the information regarding the changes to the netting cut off.

C. SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

## 19.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <NetgCutOffRefDataUpdReq>	[1..1]			
	<b>RequestData</b> <ReqData>	[1..1]			342
	<b>MessageIdentification</b> <MsgId>	[1..1]	Text		342
	<b>RequestType</b> <ReqTp>	[1..1]	Text		342
	<b>RequestedActivationDate</b> <ReqdActvtnDt>	[1..1]	Date		342
	<b>RequestServicer</b> <ReqSvcr>	[0..1]	±		343
	<b>NetServiceParticipantIdentification</b> <NetSvcPtcptId>	[1..1]	±		343
	<b>NetServiceType</b> <NetSvcTp>	[0..1]	Text		343
	<b>NettingCutOffRequest</b> <NetgCutOffReq>	[1..*]			343
	<b>NettingIdentification</b> <NetgId>	[1..1]			344
{Or	<b>TradeParty</b> <TradPty>	[1..1]	±		344
Or}	<b>NettingGroupIdentification</b> <NetgGrpld>	[1..1]	Text		344
	<b>NewCutOff</b> <NewCutOff>	[1..*]			345
	<b>CutOffUpdateIdentification</b> <CutOffUpdId>	[1..1]	Text		345
	<b>Currency</b> <Ccy>	[1..1]	CodeSet	C1	345
	<b>CutOffTime</b> <CutOffTm>	[1..1]	Time		345
	<b>ValueDateOffset</b> <ValDtOffset>	[1..1]	Text		345
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C5	346

## 19.3 Constraints

### C1 ActiveCurrency

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

### C2 AnyBIC

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

### C3 Country

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**C4 PartyNameOrLEIRule**

PartyName must be present or LegalEntityIdentifier must be present.

**C5 SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

## 19.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 19.4.1 RequestData <ReqData>

*Presence:* [1..1]

*Definition:* Specifies the meta data for the netting cut off update request.

**RequestData <ReqData>** contains the following **RequestData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>MessageIdentification</b> <MsgId>	[1..1]	Text		342
	<b>RequestType</b> <ReqTp>	[1..1]	Text		342
	<b>RequestedActivationDate</b> <ReqdActvtnDt>	[1..1]	Date		342
	<b>RequestServicer</b> <ReqSvcr>	[0..1]	±		343
	<b>NetServiceParticipantIdentification</b> <NetSvcPtcptId>	[1..1]	±		343
	<b>NetServiceType</b> <NetSvcTp>	[0..1]	Text		343

#### 19.4.1.1 MessageIdentification <MsgId>

*Presence:* [1..1]

*Definition:* Unique identification of the message.

*Datatype:* "Max35Text" on page 396

#### 19.4.1.2 RequestType <ReqTp>

*Presence:* [1..1]

*Definition:* Description of the type of request.

*Datatype:* "Max4Text" on page 396

#### 19.4.1.3 RequestedActivationDate <ReqdActvtnDt>

*Presence:* [1..1]

*Definition:* Specifies the business date on which the new netting cut off(s) is (are) to be activated.

*Datatype:* "ISODate" on page 389

#### 19.4.1.4 RequestSvcicer <ReqSvcr>

*Presence:* [0..1]

*Definition:* Describes the central system servicing the request.

**RequestSvcicer <ReqSvcr>** contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

#### 19.4.1.5 NetServiceParticipantIdentification <NetSvcPtcptId>

*Presence:* [1..1]

*Definition:* Describes the participant issuing the request.

**NetServiceParticipantIdentification <NetSvcPtcptId>** contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

#### 19.4.1.6 NetServiceType <NetSvcTp>

*Presence:* [0..1]

*Definition:* Describes the type of netting service supporting the net report.

*Datatype:* "Max35Text" on page 396

### 19.4.2 NettingCutOffRequest <NetgCutOffReq>

*Presence:* [1..\*]

*Definition:* Specifies the information regarding the changes to the netting cut off.

**NettingCutOffRequest <NetgCutOffReq>** contains the following **NettingCutOff2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>NettingIdentification</b> <NetgId>	[1..1]			344
{Or	<b>TradeParty</b> <TradPty>	[1..1]	±		344
Or}	<b>NettingGroupIdentification</b> <NetgGrpld>	[1..1]	Text		344
	<b>NewCutOff</b> <NewCutOff>	[1..*]			345
	<b>CutOffUpdateIdentification</b> <CutOffUpdId>	[1..1]	Text		345
	<b>Currency</b> <Ccy>	[1..1]	CodeSet	C1	345
	<b>CutOffTime</b> <CutOffTm>	[1..1]	Time		345
	<b>ValueDateOffset</b> <ValDtOffset>	[1..1]	Text		345

#### 19.4.2.1 NettingIdentification <NetgId>

*Presence:* [1..1]

*Definition:* Identifies the netting party or group.

**NettingIdentification <NetgId>** contains one of the following **NettingIdentification2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>TradeParty</b> <TradPty>	[1..1]	±		344
Or}	<b>NettingGroupIdentification</b> <NetgGrpld>	[1..1]	Text		344

##### 19.4.2.1.1 TradeParty <TradPty>

*Presence:* [1..1]

*Definition:* Describes the individual trading party.

**TradeParty <TradPty>** contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

##### 19.4.2.1.2 NettingGroupIdentification <NetgGrpld>

*Presence:* [1..1]

*Definition:* Describes the netting group.

*Datatype:* "[Max35Text](#)" on page 396

**19.4.2.2 NewCutOff <NewCutOff>**

*Presence:* [1..\*]

*Definition:* Specifies the information regarding the updated netting cut off.

**NewCutOff <NewCutOff>** contains the following **CutOff1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CutOffUpdateIdentification</b> <CutOffUpdId>	[1..1]	Text		345
	<b>Currency</b> <Ccy>	[1..1]	CodeSet	C1	345
	<b>CutOffTime</b> <CutOffTm>	[1..1]	Time		345
	<b>ValueDateOffset</b> <ValDtOffset>	[1..1]	Text		345

**19.4.2.2.1 CutOffUpdateIdentification <CutOffUpdId>**

*Presence:* [1..1]

*Definition:* Identification for the updated netting cut off.

*Datatype:* "Max35Text" on page 396

**19.4.2.2.2 Currency <Ccy>**

*Presence:* [1..1]

*Definition:* Currency linked to the netting cut off.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 379

**Constraints**

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

**19.4.2.2.3 CutOffTime <CutOffTm>**

*Presence:* [1..1]

*Definition:* Cut off time value for the netting cut off.

*Datatype:* "ISOTime" on page 398

**19.4.2.2.4 ValueDateOffset <ValDtOffset>**

*Presence:* [1..1]

*Definition:* Specifies the offset in business days from the value date from which the netting cut off is to be applied.

*Datatype:* "DateOffsetText" on page 392

### 19.4.3 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C5 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 360 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		360
	Envelope <Envlp>	[1..1]	(External Schema)		360

#### Constraints

- **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

## 20      **reda.061.001.02**

# **NettingCutOffReferenceDataReportV02**

### 20.1    **MessageDefinition Functionality**

The Netting Cut Off Reference Data Report message is sent to a participant by a central system to provide details of scheduled, changed, existing and previous netting cut off data held at a central system.

#### Outline

The NettingCutOffReferenceDataReportV02 MessageDefinition is composed of 3 MessageBuildingBlocks:

- A. ReportData  
Specifies the meta data for the netting cut off report including message pagination.
- B. ParticipantNettingCutOffData  
Provides the latest information related to the status of a netting cut off held at a central system.
- C. SupplementaryData  
Additional information that cannot be captured in the structured elements and/or any other specific block.

## 20.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <NetgCutOffRefDataRpt>	[1..1]			
	ReportData <RptData>	[1..1]			349
	MessageIdentification <MsgId>	[1..1]	Text		349
	CreationDateTime <CreDtTm>	[1..1]	DateTime		350
	ReportType <RptTp>	[1..1]	Text		350
	ActivationDate <ActvtnDt>	[1..1]	Date		350
	NetServiceParticipantIdentification <NetSvcPtcptId>	[0..1]	±		350
	ReportServicer <RptSvcr>	[0..1]	±		350
	NetServiceType <NetSvcTp>	[0..1]	Text		350
	MessagePagination <MsgPgntn>	[0..1]	±		351
	ParticipantNettingCutOffData <PtcptNetgCutOffData>	[1..*]			351
	ParticipantIdentification <PtcptId>	[1..1]	±		351
	NettingCutOffDetails <NetgCutOffDtls>	[1..*]			352
	NettingIdentification <NetgId>	[1..1]			352
{Or	TradeParty <TradPty>	[1..1]	±		352
Or}	NettingGroupIdentification <NetgGrpld>	[1..1]	Text		353
	NewCutOff <NewCutOff>	[1..*]			353
	CutOffUpdateIdentification <CutOffUpdId>	[1..1]	Text		353
	Currency <Ccy>	[1..1]	CodeSet	C1	353
	CutOffTime <CutOffTm>	[1..1]	Time		354
	ValueDateOffset <ValDtOffset>	[1..1]	Text		354
	SupplementaryData <SplmtryData>	[0..*]	±	C5	354

## 20.3 Constraints

### C1 ActiveCurrency

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

**C2 AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

**C3 Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**C4 PartyNameOrLEIRule**

PartyName must be present or LegalEntityIdentifier must be present.

**C5 SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

## 20.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 20.4.1 ReportData <RptData>

*Presence:* [1..1]

*Definition:* Specifies the meta data for the netting cut off report including message pagination.

**ReportData <RptData>** contains the following **NettingCutOffReportData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>MessageIdentification</b> <MsgId>	[1..1]	Text		349
	<b>CreationDateTime</b> <CreDtTm>	[1..1]	DateTime		350
	<b>ReportType</b> <RptTp>	[1..1]	Text		350
	<b>ActivationDate</b> <ActvtnDt>	[1..1]	Date		350
	<b>NetServiceParticipantIdentification</b> <NetSvcPtcptId>	[0..1]	±		350
	<b>ReportServicer</b> <RptSvcr>	[0..1]	±		350
	<b>NetServiceType</b> <NetSvcTp>	[0..1]	Text		350
	<b>MessagePagination</b> <MsgPgntn>	[0..1]	±		351

#### 20.4.1.1 MessageIdentification <MsgId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for a message, as assigned by the Sender. This unique identifier can be used for cross-referencing purposes in subsequent messages.

*Datatype:* "Max35Text" on page 396

**20.4.1.2 CreationDateTime <CreDtTm>***Presence:* [1..1]*Definition:* Date and time at which the net report was generated.*Datatype:* ["ISODateTime" on page 389](#)**20.4.1.3 ReportType <RptTp>***Presence:* [1..1]*Definition:* Describes the type of net report, indicating how the obligations have been calculated.*Datatype:* ["Max4Text" on page 396](#)**20.4.1.4 ActivationDate <ActvtnDt>***Presence:* [1..1]*Definition:* Date on which the proposed netting cut off will become active.*Datatype:* ["ISODate" on page 389](#)**20.4.1.5 NetServiceParticipantIdentification <NetSvcPtcptld>***Presence:* [0..1]*Definition:* Describes the participant receiving the net report.**NetServiceParticipantIdentification <NetSvcPtcptld>** contains one of the following elements (see ["PartyIdentification242Choice" on page 363](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

**20.4.1.6 ReportServicer <RptSvcr>***Presence:* [0..1]*Definition:* Describes the central system responsible for generating the net report.**ReportServicer <RptSvcr>** contains one of the following elements (see ["PartyIdentification242Choice" on page 363](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

**20.4.1.7 NetServiceType <NetSvcTp>***Presence:* [0..1]

*Definition:* Describes the type of netting service supporting the net report.

*Datatype:* "Max35Text" on page 396

### 20.4.1.8 MessagePagination <MsgPgntn>

*Presence:* [0..1]

*Definition:* Page number of the message (within the net cut off report) and continuation indicator to indicate that the report is to continue or that the message is the last page of the report.

**MessagePagination <MsgPgntn>** contains the following elements (see "Pagination1" on page 359 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		359
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		359

## 20.4.2 ParticipantNettingCutOffData <PtcptNetgCutOffData>

*Presence:* [1..\*]

*Definition:* Provides the latest information related to the status of a netting cut off held at a central system.

**ParticipantNettingCutOffData <PtcptNetgCutOffData>** contains the following **CutOffData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ParticipantIdentification</b> <PtcptId>	[1..1]	±		351
	<b>NettingCutOffDetails</b> <NetgCutOffDtls>	[1..*]			352
	<b>NettingIdentification</b> <NetgId>	[1..1]			352
{Or	<b>TradeParty</b> <TradPty>	[1..1]	±		352
Or}	<b>NettingGroupIdentification</b> <NetgGrpId>	[1..1]	Text		353
	<b>NewCutOff</b> <NewCutOff>	[1..*]			353
	<b>CutOffUpdateIdentification</b> <CutOffUpdId>	[1..1]	Text		353
	<b>Currency</b> <Ccy>	[1..1]	CodeSet	C1	353
	<b>CutOffTime</b> <CutOffTm>	[1..1]	Time		354
	<b>ValueDateOffset</b> <ValDtOffset>	[1..1]	Text		354

### 20.4.2.1 ParticipantIdentification <PtcptId>

*Presence:* [1..1]

*Definition:* Describes the participant receiving the net report.

**ParticipantIdentification <PtcptId>** contains one of the following elements (see "PartyIdentification242Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

#### 20.4.2.2 NettingCutOffDetails <NetgCutOffDtIs>

*Presence:* [1..\*]

*Definition:* Specifies the information regarding the updated netting cut off.

**NettingCutOffDetails <NetgCutOffDtIs>** contains the following **NettingCutOff2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>NettingIdentification</b> <NetgId>	[1..1]			352
{Or	<b>TradeParty</b> <TradPty>	[1..1]	±		352
Or}	<b>NettingGroupIdentification</b> <NetgGrpId>	[1..1]	Text		353
	<b>NewCutOff</b> <NewCutOff>	[1..*]			353
	<b>CutOffUpdateIdentification</b> <CutOffUpdId>	[1..1]	Text		353
	<b>Currency</b> <Ccy>	[1..1]	CodeSet	C1	353
	<b>CutOffTime</b> <CutOffTm>	[1..1]	Time		354
	<b>ValueDateOffset</b> <ValDtOffset>	[1..1]	Text		354

##### 20.4.2.2.1 NettingIdentification <NetgId>

*Presence:* [1..1]

*Definition:* Identifies the netting party or group.

**NettingIdentification <NetgId>** contains one of the following **NettingIdentification2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>TradeParty</b> <TradPty>	[1..1]	±		352
Or}	<b>NettingGroupIdentification</b> <NetgGrpId>	[1..1]	Text		353

##### 20.4.2.2.1.1 TradeParty <TradPty>

*Presence:* [1..1]

*Definition:* Describes the individual trading party.

**TradeParty <TradPty>** contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

#### 20.4.2.2.1.2 NettingGroupIdentification <NetgGrpId>

*Presence:* [1..1]

*Definition:* Describes the netting group.

*Datatype:* "[Max35Text](#)" on page 396

#### 20.4.2.2.2 NewCutOff <NewCutOff>

*Presence:* [1..\*]

*Definition:* Specifies the information regarding the updated netting cut off.

**NewCutOff <NewCutOff>** contains the following **CutOff1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CutOffUpdateIdentification</b> <CutOffUpdId>	[1..1]	Text		353
	<b>Currency</b> <Ccy>	[1..1]	CodeSet	C1	353
	<b>CutOffTime</b> <CutOffTm>	[1..1]	Time		354
	<b>ValueDateOffset</b> <ValDtOffset>	[1..1]	Text		354

##### 20.4.2.2.2.1 CutOffUpdateIdentification <CutOffUpdId>

*Presence:* [1..1]

*Definition:* Identification for the updated netting cut off.

*Datatype:* "[Max35Text](#)" on page 396

##### 20.4.2.2.2.2 Currency <Ccy>

*Presence:* [1..1]

*Definition:* Currency linked to the netting cut off.

*Impacted by:* C1 "[ActiveCurrency](#)"

*Datatype:* "[ActiveCurrencyCode](#)" on page 379

#### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

#### 20.4.2.2.2.3 CutOffTime <CutOffTm>

*Presence:* [1..1]

*Definition:* Cut off time value for the netting cut off.

*Datatype:* "ISOTime" on page 398

#### 20.4.2.2.2.4 ValueDateOffset <ValDtOffset>

*Presence:* [1..1]

*Definition:* Specifies the offset in business days from the value date from which the netting cut off is to be applied.

*Datatype:* "DateOffsetText" on page 392

### 20.4.3 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C5 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 360 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		360
	Envelope <Envlp>	[1..1]	(External Schema)		360

#### Constraints

- **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 21 Message Items Types

## 21.1 MessageComponents

### 21.1.1 Date Time

#### 21.1.1.1 DateAndDateTime2Choice

*Definition:* Choice between a date or a date and time format.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		355
Or}	DateTime <DtTm>	[1..1]	DateTime		355

##### 21.1.1.1.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Specified date.

*Datatype:* ["ISODate" on page 389](#)

##### 21.1.1.1.2 DateTime <DtTm>

*Presence:* [1..1]

*Definition:* Specified date and time.

*Datatype:* ["ISODatetime" on page 389](#)

## 21.1.2 Financial Instrument

### 21.1.2.1 SecurityIdentification19

*Definition:* Identification of a security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		356
	OtherIdentification <OthrlId>	[0..*]			356
	Identification <Id>	[1..1]	Text		357
	Suffix <Sfx>	[0..1]	Text		357
	Type <Tp>	[1..1]	±		357
	Description <Desc>	[0..1]	Text		357

**Constraints**

- **DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
  /Description is absent
Following Must be True
  /ISIN Must be present
Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
  /ISIN is absent
Following Must be True
  /OtherIdentification[*] Must be present
Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
  /OtherIdentification[*] is absent
Following Must be True
  /ISIN Must be present
Or    /Description Must be present
```

**21.1.2.1.1 ISIN <ISIN>**

*Presence:* [0..1]

*Definition:* International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

*Datatype:* "ISINOct2015Identifier" on page 390

**21.1.2.1.2 OtherIdentification <Othrid>**

*Presence:* [0..\*]

*Definition:* Identification of a security by proprietary or domestic identification scheme.

**OtherIdentification <Othrlid>** contains the following **OtherIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		357
	Suffix <Sfx>	[0..1]	Text		357
	Type <Tp>	[1..1]	±		357

#### 21.1.2.1.2.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification of a security.

*Datatype:* "Max35Text" on page 396

#### 21.1.2.1.2.2 Suffix <Sfx>

*Presence:* [0..1]

*Definition:* Identifies the suffix of the security identification.

*Datatype:* "Max16Text" on page 394

#### 21.1.2.1.2.3 Type <Tp>

*Presence:* [1..1]

*Definition:* Type of the identification.

**Type <Tp>** contains one of the following elements (see "IdentificationSource3Choice" on page 357 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		358
Or}	Proprietary <Prtry>	[1..1]	Text		358

#### 21.1.2.1.3 Description <Desc>

*Presence:* [0..1]

*Definition:* Textual description of a security instrument.

*Datatype:* "Max140Text" on page 394

## 21.1.3 Identification Information

### 21.1.3.1 IdentificationSource3Choice

*Definition:* Choice between source of identification of a financial instrument.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		358
Or}	Proprietary <Prtry>	[1..1]	Text		358

**21.1.3.1.1 Code <Cd>**

*Presence:* [1..1]

*Definition:* Unique and unambiguous identification source, as assigned via a pre-determined code list.

*Datatype:* "ExternalFinancialInstrumentIdentificationType1Code" on page 383

**21.1.3.1.2 Proprietary <Prtry>**

*Presence:* [1..1]

*Definition:* Unique and unambiguous identification source using a proprietary identification scheme.

*Datatype:* "Max35Text" on page 396

**21.1.3.2 ContactInformation1**

*Definition:* Communication device number or electronic address used for communication.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[0..1]	Text		358
	FaxNumber <FaxNb>	[0..1]	Text		358
	TelephoneNumber <TelNb>	[0..1]	Text		358
	EmailAddress <EmailAdr>	[0..1]	Text		358

**21.1.3.2.1 Name <Nm>**

*Presence:* [0..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max350Text" on page 396

**21.1.3.2.2 FaxNumber <FaxNb>**

*Presence:* [0..1]

*Definition:* Collection of information that identifies a FAX number, as defined by telecom services.

*Datatype:* "PhoneNumber" on page 397

**21.1.3.2.3 TelephoneNumber <TelNb>**

*Presence:* [0..1]

*Definition:* Collection of information that identifies a phone number, as defined by telecom services.

*Datatype:* "PhoneNumber" on page 397

**21.1.3.2.4 EmailAddress <EmailAdr>**

*Presence:* [0..1]

*Definition:* Address for electronic mail (e-mail).

*Datatype:* "Max256Text" on page 395

## 21.1.4 Miscellaneous

### 21.1.4.1 RequestDetails3

*Definition:* Details of data request.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	Text		359
	Key <Key>	[0..1]	Text		359

#### 21.1.4.1.1 Type <Tp>

*Presence:* [1..1]

*Definition:* Type of data being requested, for example, a sub-member BIC.

*Datatype:* "Max35Text" on page 396

#### 21.1.4.1.2 Key <Key>

*Presence:* [0..1]

*Definition:* Specific report data requested, for example, a BIC.

*Datatype:* "Max35Text" on page 396

### 21.1.4.2 Pagination1

*Definition:* Number used to sequence pages when it is not possible for data to be conveyed in a single message and the data has to be split across several pages (messages).

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		359
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		359

#### 21.1.4.2.1 PageNumber <PgNb>

*Presence:* [1..1]

*Definition:* Page number.

*Datatype:* "Max5NumericText" on page 397

#### 21.1.4.2.2 LastPageIndicator <LastPgInd>

*Presence:* [1..1]

*Definition:* Indicates the last page.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 391):

- *Meaning When True:* Yes
- *Meaning When False:* No

### 21.1.4.3 ReportParameter1

*Definition:* Name and value of a parameter being returned.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		360
	Value <Val>	[1..1]	Text		360

#### 21.1.4.3.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name or type of the parameter being returned.

*Datatype:* "Max70Text" on page 397

#### 21.1.4.3.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the parameter being returned.

*Datatype:* "Max350Text" on page 396

### 21.1.4.4 SupplementaryData1

*Definition:* Additional information that can not be captured in the structured fields and/or any other specific block.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		360
	Envelope <Envlp>	[1..1]	(External Schema)		360

#### Constraints

- **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

#### 21.1.4.4.1 PlaceAndName <PlcAndNm>

*Presence:* [0..1]

*Definition:* Unambiguous reference to the location where the supplementary data must be inserted in the message instance.

In the case of XML, this is expressed by a valid XPath.

*Datatype:* "Max350Text" on page 396

#### 21.1.4.4.2 Envelope <Envlp>

*Presence:* [1..1]

*Definition:* Technical element wrapping the supplementary data.

*Type:* (External Schema)

Technical component that contains the validated supplementary data information. This technical envelope allows to segregate the supplementary data information from any other information.

### 21.1.4.5 PayInCallItem

*Definition:* Numerical representation of the net increases and decreases in an account at a specific point in time. A cash balance is calculated from a sum of cash credits minus a sum of cash debits.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C5	361

#### 21.1.4.5.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Specifies the currency and amount of the called item.

*Impacted by:* C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 378

#### Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

### 21.1.4.6 RequestDetails4

*Definition:* Details of one or several keys of the request.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Key <Key>	[1..1]	Text		361
	ReportData <RptData>	[0..*]	±		361

#### 21.1.4.6.1 Key <Key>

*Presence:* [1..1]

*Definition:* Key for which the specific data is returned, for example, a BIC.

*Datatype:* "Max35Text" on page 396

#### 21.1.4.6.2 ReportData <RptData>

*Presence:* [0..\*]

*Definition:* Data being returned.

**ReportData <RptData>** contains the following elements (see "[ReportParameter1](#)" on page 360 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		360
	Value <Val>	[1..1]	Text		360

#### 21.1.4.7 Value

*Definition:* Posting of an item to a cash account, in the context of a cash transaction, that results in an increase or decrease to the balance of the account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseCurrencyItem <BaseCcyItm>	[1..1]	Amount	C2, C5	362
	AlternateCurrencyItem <AltrnCcyItm>	[1..*]	Amount	C2, C5	362

##### 21.1.4.7.1 BaseCurrencyItem <BaseCcyItm>

*Presence:* [1..1]

*Definition:* Specifies the amount in the base currency of the receiver.

*Impacted by:* [C2 "ActiveOrHistoricCurrency"](#), [C5 "CurrencyAmount"](#)

*Datatype:* ["ActiveOrHistoricCurrencyAndAmount"](#) on page 378

##### Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

##### 21.1.4.7.2 AlternateCurrencyItem <AltrnCcyItm>

*Presence:* [1..\*]

*Definition:* Specifies the amount in another currency.

*Impacted by:* [C2 "ActiveOrHistoricCurrency"](#), [C5 "CurrencyAmount"](#)

*Datatype:* ["ActiveOrHistoricCurrencyAndAmount"](#) on page 378

**Constraints**

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

## 21.1.5 Party Identification

### 21.1.5.1 PartyIdentification44

*Definition:* Unique and unambiguous way to identify an organisation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	363
	AlternativeIdentifier <Altrntvldr>	[0..10]	Text		363

#### 21.1.5.1.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C2 "AnyBIC"

*Datatype:* "AnyBICIdentifier" on page 390

**Constraints**

- **AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consists of eight (8) or eleven (11) contiguous characters.

#### 21.1.5.1.2 AlternativeIdentifier <Altrntvldr>

*Presence:* [0..10]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

*Datatype:* "Max35Text" on page 396

#### 21.1.5.2 PartyIdentification242Choice

*Definition:* Choice between a BIC, name and address or a LEI to identify a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		364
Or	AnyBIC <AnyBIC>	[1..1]	±		364
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	364

### 21.1.5.2.1 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

*Definition:* Identification of the party expressed as name and an optional address and an optional alternative identifier.

**NameAndAddress <NmAndAdr>** contains the following elements (see "[NameAndAddress8](#)" on page 371 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		371
	Address <Adr>	[0..1]	±		371
	AlternativeIdentifier <Altrntvldr>	[0..10]	Text		372

### 21.1.5.2.2 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Identification of the party expressed as a BIC and an optional alternative identifier.

**AnyBIC <AnyBIC>** contains the following elements (see "[PartyIdentification265](#)" on page 367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	367
	AlternativeIdentifier <Altrntvldr>	[0..10]	Text		368

### 21.1.5.2.3 PartyIdentification <PtyId>

*Presence:* [1..1]

*Definition:* Party Identification specified as a list of values per element.

*Impacted by:* C11 "[PartyNameOrLEIRule](#)"

**PartyIdentification <PtyId>** contains the following elements (see "[PartyIdentification266](#)" on page 368 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyName <PtyNm>	[0..1]	Text		368
	AnyBIC <AnyBIC>	[0..1]	±		368
	AccountNumber <AcctNb>	[0..1]	Text		369
	Address <Adr>	[0..1]	Text		369
	ClearingSystemIdentification <ClrSysId>	[0..1]	±		369
	LegalEntityIdentifier <LglnNtyldr>	[0..1]	IdentifierSet		369

### Constraints

- **PartyNameOrLEIRule**

PartyName must be present or LegalEntityIdentifier must be present.

Following Must be True

    /PartyName Must be present

Or     /LegalEntityIdentifier Must be present

### 21.1.5.3 PartyIdentification60

*Definition:* Identification of a party by fund name, name and address or an LEI.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FundIdentification <FndId>	[1..1]	Text		365
	NameAndAddress <NmAndAdr>	[0..1]	±		365
	LegalEntityIdentifier <LglnNtyldr>	[0..1]	IdentifierSet		366

#### 21.1.5.3.1 FundIdentification <FndId>

*Presence:* [1..1]

*Definition:* Identification of a fund.

*Datatype:* "[Max35Text](#)" on page 396

#### 21.1.5.3.2 NameAndAddress <NmAndAdr>

*Presence:* [0..1]

*Definition:* Identification of the party expressed as name and an optional address and an optional alternative identifier.

**NameAndAddress <NmAndAdr>** contains the following elements (see "[NameAndAddress8](#)" on page 371 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		371
	Address <Adr>	[0..1]	±		371
	AlternativeIdentifier <Altrmtvldr>	[0..10]	Text		372

### 21.1.5.3.3 LegalEntityIdentifier <LgINttyldr>

*Presence:* [0..1]

*Definition:* Identification of the Legal Entity Identifier. This is a code allocated to a party as described in ISO 17442 "Financial Services - Legal Entity Identifier (LEI)".

*Datatype:* "[LEIIdentifier](#)" on page 391

### 21.1.5.4 PartyIdentification73Choice

*Definition:* Identification of a party by a choice between a BIC or a name and address or an LEI.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		366
Or	AnyBIC <AnyBIC>	[1..1]	±		366
Or}	PartyIdentification <Ptyld>	[1..1]	±	C5	367

#### 21.1.5.4.1 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

*Definition:* Identification of the party expressed as name and an optional address and an optional alternative identifier.

**NameAndAddress <NmAndAdr>** contains the following elements (see "[NameAndAddress8](#)" on page 371 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		371
	Address <Adr>	[0..1]	±		371
	AlternativeIdentifier <Altrmtvldr>	[0..10]	Text		372

#### 21.1.5.4.2 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Identification of the party expressed as a BIC and an optional alternative identifier.

**AnyBIC <AnyBIC>** contains the following elements (see "[PartyIdentification44](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	363
	AlternativeIdentifier <Altrntvldr>	[0..10]	Text		363

#### 21.1.5.4.3 PartyIdentification <Ptyld>

*Presence:* [1..1]

*Definition:* Party Identification specified as a list of values per element.

*Impacted by:* [C5 "PartyNameOrLEIRule"](#)

**PartyIdentification <Ptyld>** contains the following elements (see "[PartyIdentification59](#)" on page 369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyName <PtyNm>	[0..1]	Text		370
	AnyBIC <AnyBIC>	[0..1]	±		370
	AccountNumber <AcctNb>	[0..1]	Text		370
	Address <Adr>	[0..1]	Text		370
	ClearingSystemIdentification <ClrSysId>	[0..1]	±		371
	LegalEntityIdentifier <LglNttyldr>	[0..1]	IdentifierSet		371

#### Constraints

- **PartyNameOrLEIRule**

PartyName must be present or LegalEntityIdentifier must be present.

Following Must be True

/PartyName Must be present

Or /LegalEntityIdentifier Must be present

#### 21.1.5.5 PartyIdentification265

*Definition:* Unique and unambiguous way to identify an organisation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	367
	AlternativeIdentifier <Altrntvldr>	[0..10]	Text		368

#### 21.1.5.5.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C2 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 389

#### Constraints

- **AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

#### 21.1.5.5.2 AlternativIdentifier <Altrntvldr>

*Presence:* [0..10]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

*Datatype:* "Max35Text" on page 396

#### 21.1.5.6 PartyIdentification266

*Definition:* Identification of a party. The party can be identified by providing the party's name and optionally, the BIC, account number, address, clearing system identification or LEI can also be provided.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyName <PtyNm>	[0..1]	Text		368
	AnyBIC <AnyBIC>	[0..1]	±		368
	AccountNumber <AcctNb>	[0..1]	Text		369
	Address <Adr>	[0..1]	Text		369
	ClearingSystemIdentification <ClrSysId>	[0..1]	±		369
	LegalEntityIdentifier <LglNttyldr>	[0..1]	IdentifierSet		369

#### Constraints

- **PartyNameOrLEIRule**

PartyName must be present or LegalEntityIdentifier must be present.

Following Must be True

    /PartyName Must be present

Or     /LegalEntityIdentifier Must be present

#### 21.1.5.6.1 PartyName <PtyNm>

*Presence:* [0..1]

*Definition:* Identification of the party expressed as the party's name.

*Datatype:* "Max34Text" on page 396

#### 21.1.5.6.2 AnyBIC <AnyBIC>

*Presence:* [0..1]

*Definition:* Identification of the party expressed as a BIC and an optional alternative identifier.

**AnyBIC <AnyBIC>** contains the following elements (see "[PartyIdentification265](#)" on page 367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	367
	AlternativeIdentifier <Altrntvldr>	[0..10]	Text		368

#### 21.1.5.6.3 AccountNumber <AcctNb>

*Presence:* [0..1]

*Definition:* Provides the party's account number.

*Datatype:* "[Max34Text](#)" on page 396

#### 21.1.5.6.4 Address <Adr>

*Presence:* [0..1]

*Definition:* Provides the party's address.

*Datatype:* "[Max105Text](#)" on page 393

#### 21.1.5.6.5 ClearingSystemIdentification <ClrSysId>

*Presence:* [0..1]

*Definition:* Choice of a clearing system identifier.

**ClearingSystemIdentification <ClrSysId>** contains one of the following elements (see "[ClearingSystemIdentification2Choice](#)" on page 377 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		377
Or}	Proprietary <Prtry>	[1..1]	Text		377

#### 21.1.5.6.6 LegalEntityIdentifier <LglnTtyldr>

*Presence:* [0..1]

*Definition:* Provides the Legal Entity Identifier. This is a code allocated to a party as described in ISO 17442 "Financial Services - Legal Entity Identifier (LEI)".

*Datatype:* "[LEIIdentifier](#)" on page 391

#### 21.1.5.7 PartyIdentification59

*Definition:* Identification of a party. The party can be identified by providing the party's name and optionally, the BIC, account number, address, clearing system identification or LEI can also be provided.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyName <PtyNm>	[0..1]	Text		370
	AnyBIC <AnyBIC>	[0..1]	±		370
	AccountNumber <AcctNb>	[0..1]	Text		370
	Address <Adr>	[0..1]	Text		370
	ClearingSystemIdentification <ClrSysId>	[0..1]	±		371
	LegalEntityIdentifier <LglnTtyIdr>	[0..1]	IdentifierSet		371

### Constraints

- **PartyNameOrLEIRule**

PartyName must be present or LegalEntityIdentifier must be present.

Following Must be True

/PartyName Must be present

Or /LegalEntityIdentifier Must be present

#### 21.1.5.7.1 PartyName <PtyNm>

*Presence:* [0..1]

*Definition:* Identification of the party expressed as the party's name.

*Datatype:* "Max34Text" on page 396

#### 21.1.5.7.2 AnyBIC <AnyBIC>

*Presence:* [0..1]

*Definition:* Identification of the party expressed as a BIC and an optional alternative identifier.

**AnyBIC <AnyBIC>** contains the following elements (see "PartyIdentification44" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	363
	AlternativeIdentifier <AltrntvIdr>	[0..10]	Text		363

#### 21.1.5.7.3 AccountNumber <AcctNb>

*Presence:* [0..1]

*Definition:* Identification of the party's account number.

*Datatype:* "Max34Text" on page 396

#### 21.1.5.7.4 Address <Adr>

*Presence:* [0..1]

*Definition:* Identification of the party's address.

*Datatype:* "Max105Text" on page 393

### 21.1.5.7.5 ClearingSystemIdentification <ClrSysId>

*Presence:* [0..1]

*Definition:* Choice of a clearing system identifier.

**ClearingSystemIdentification <ClrSysId>** contains one of the following elements (see "[ClearingSystemIdentification2Choice](#)" on page 377 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		377
Or}	Proprietary <Prtry>	[1..1]	Text		377

### 21.1.5.7.6 LegalEntityIdentifier <LglnNttyldr>

*Presence:* [0..1]

*Definition:* Identification of the Legal Entity Identifier. This is a code allocated to a party as described in ISO 17442 "Financial Services - Legal Entity Identifier (LEI)".

*Datatype:* "[LEIIdentifier](#)" on page 391

## 21.1.6 Postal Address

### 21.1.6.1 NameAndAddress8

*Definition:* Information that locates and identifies a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		371
	Address <Adr>	[0..1]	±		371
	AlternativeIdentifier <Altrntvldr>	[0..10]	Text		372

#### 21.1.6.1.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "[Max350Text](#)" on page 396

#### 21.1.6.1.2 Address <Adr>

*Presence:* [0..1]

*Definition:* Postal address of a party.

**Address <Adr>** contains the following elements (see "[PostalAddress1](#)" on page 372 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]	CodeSet		372
	AddressLine <AdrLine>	[0..5]	Text		373
	StreetName <StrtNm>	[0..1]	Text		373
	BuildingNumber <BldgNb>	[0..1]	Text		373
	PostCode <PstCd>	[0..1]	Text		373
	TownName <TwnNm>	[0..1]	Text		373
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		373
	Country <Ctry>	[1..1]	CodeSet	C3	374

### 21.1.6.1.3 AlternativIdentifier <Altrntvldr>

*Presence:* [0..10]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

*Datatype:* "[Max35Text](#)" on page 396

### 21.1.6.2 PostalAddress1

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]	CodeSet		372
	AddressLine <AdrLine>	[0..5]	Text		373
	StreetName <StrtNm>	[0..1]	Text		373
	BuildingNumber <BldgNb>	[0..1]	Text		373
	PostCode <PstCd>	[0..1]	Text		373
	TownName <TwnNm>	[0..1]	Text		373
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		373
	Country <Ctry>	[1..1]	CodeSet	C3	374

#### 21.1.6.2.1 AddressType <AdrTp>

*Presence:* [0..1]

*Definition:* Identifies the nature of the postal address.

*Datatype:* "[AddressType2Code](#)" on page 379

CodeName	Name	Definition
ADDR	Postal	Address is the complete postal address.

CodeName	Name	Definition
PBOX	POBox	Address is a postal office (PO) box.
HOME	Residential	Address is the home address.
BIZZ	Business	Address is the business address.
MLTO	MailTo	Address is the address to which mail is sent.
DLVY	DeliveryTo	Address is the address to which delivery is to take place.

#### 21.1.6.2.2 AddressLine <AdrLine>

*Presence:* [0..5]

*Definition:* Information that locates and identifies a specific address, as defined by postal services, that is presented in free format text.

*Datatype:* "Max70Text" on page 397

#### 21.1.6.2.3 StreetName <StrtNm>

*Presence:* [0..1]

*Definition:* Name of a street or thoroughfare.

*Datatype:* "Max70Text" on page 397

#### 21.1.6.2.4 BuildingNumber <BldgNb>

*Presence:* [0..1]

*Definition:* Number that identifies the position of a building on a street.

*Datatype:* "Max16Text" on page 394

#### 21.1.6.2.5 PostCode <PstCd>

*Presence:* [0..1]

*Definition:* Identifier consisting of a group of letters and/or numbers that is added to a postal address to assist the sorting of mail.

*Datatype:* "Max16Text" on page 394

#### 21.1.6.2.6 TownName <TwnNm>

*Presence:* [0..1]

*Definition:* Name of a built-up area, with defined boundaries, and a local government.

*Datatype:* "Max35Text" on page 396

#### 21.1.6.2.7 CountrySubDivision <CtrySubDvsn>

*Presence:* [0..1]

*Definition:* Identifies a subdivision of a country for example, state, region, county.

*Datatype:* "Max35Text" on page 396

### 21.1.6.2.8 Country <Ctry>

*Presence:* [1..1]

*Definition:* Nation with its own government.

*Impacted by:* C3 "Country"

*Datatype:* "CountryCode" on page 381

#### Constraints

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

## 21.1.7 Rate

### 21.1.7.1 AgreedRate2

*Definition:* Information needed to process a currency exchange or conversion.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExchangeRate <XchgRate>	[1..1]	Rate		374
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C7	374
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C7	374

#### 21.1.7.1.1 ExchangeRate <XchgRate>

*Presence:* [1..1]

*Definition:* The value of one currency expressed in relation to another currency. ExchangeRate expresses the ratio between UnitCurrency and QuotedCurrency (ExchangeRate = UnitCurrency/QuotedCurrency).

*Datatype:* "BaseOneRate" on page 392

#### 21.1.7.1.2 UnitCurrency <UnitCcy>

*Presence:* [1..1]

*Definition:* Currency in which the rate of exchange is expressed in a currency exchange. In the example 1GBP = xxxCUR, the unit currency is GBP.

*Impacted by:* C7 "ValidationByTable"

*Datatype:* "CurrencyCode" on page 382

#### Constraints

- **ValidationByTable**

Must be a valid currency code which is registered with the ISO 4217 Maintenance Agency, and consist of three contiguous letters.

#### 21.1.7.1.3 QuotedCurrency <QtdCcy>

*Presence:* [1..1]

*Definition:* Currency into which the base currency is converted, in a currency exchange.

*Impacted by:* [C7 "ValidationByTable"](#)

*Datatype:* ["CurrencyCode" on page 382](#)

#### Constraints

- **ValidationByTable**

Must be a valid currency code which is registered with the ISO 4217 Maintenance Agency, and consist of three contiguous letters.

## 21.1.8 Status

### 21.1.8.1 Status28Choice

*Definition:* Specifies the status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		375
Or}	Proprietary <Prtry>	[1..1]	Text		375

#### 21.1.8.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Status expressed as a code.

*Datatype:* ["TradeStatus7Code" on page 387](#)

CodeName	Name	Definition
INVA	Invalid	Trade is invalid.
UMTC	Unmatched	Trade is unmatched.
FMTC	Matched	Trade is matched.
SMAT	SettlementMature	Trade has been selected for settlement.
SUSP	Suspended	Trade has been marked not ready for settlement.
SMAP	SettlementMaturePending	Trade has been selected for settlement and is pending.
PFIX	PartialFix	For NDF instructions, open confirmations are matched and the Fix confirmations are not matched.
FUMT	FixUnmatched	For NDF instructions, if a party has submitted both the open and fix confirmations and the counterparty is yet to submit the open and fix confirmation the instruction is updated to 'Fix Unmatched' Status.

#### 21.1.8.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Status expressed as a proprietary form.

*Datatype:* "Max35Text" on page 396

### 21.1.8.2 Status27Choice

*Definition:* Specifies the status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		376
Or}	Proprietary <Prtry>	[1..1]	Text		376

#### 21.1.8.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Status expressed as a code.

*Datatype:* "TradeStatus6Code" on page 387

CodeName	Name	Definition
INVA	Invalid	Trade is invalid.
FMTC	Matched	Trade is matched.
SMAP	SettlementMaturePending	Trade has been selected for settlement and is pending.
RJCT	Rejected	Trade is rejected.
RSCD	Rescinded	Trade is rescinded.
STLD	Settled	Settlement is complete.
SPLI	Split	Trade has been split into subtrades for settlement efficiency.
UMTC	Unmatched	Trade is unmatched.
SMAT	SettlementMature	Trade has been selected for settlement.
FUMT	FixUnmatched	For NDF instructions, if a party has submitted both the open and fix confirmations and the counterparty is yet to submit the open and fix confirmation the instruction is updated to 'Fix Unmatched' Status.
NETT	Netted	Trade has been netted by the central system.
PFIX	PartialFix	For NDF instructions, open confirmations are matched and the Fix confirmations are not matched.
OMTC	OpenMatched	For NDF trades, the trade is marked as open match when both open confirmations from both parties match.

#### 21.1.8.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Status expressed in a proprietary form.

*Datatype:* ["Max35Text" on page 396](#)

## 21.1.9 System Identification

### 21.1.9.1 ClearingSystemIdentification2Choice

*Definition:* Choice of a clearing system identifier.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		377
Or}	Proprietary <Prtry>	[1..1]	Text		377

#### 21.1.9.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Identification of a clearing system, in a coded form as published in an external list.

*Datatype:* ["ExternalClearingSystemIdentification1Code" on page 382](#)

#### 21.1.9.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Identification code for a clearing system, that has not yet been identified in the list of clearing systems.

*Datatype:* ["Max35Text" on page 396](#)

## 21.2 Message Datatypes

### 21.2.1 Amount

#### 21.2.1.1 ActiveCurrencyAndAmount

*Definition:* A number of monetary units specified in an active currency where the unit of currency is explicit and compliant with ISO 4217.

*Type:* Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveCurrencyCode" on page 379

#### Format

minInclusive	0
totalDigits	18
fractionDigits	5

**Constraints**

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**21.2.1.2 ActiveOrHistoricCurrencyAndAmount**

*Definition:* A number of monetary units specified in an active or a historic currency where the unit of currency is explicit and compliant with ISO 4217.

*Type:* Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveOrHistoricCurrencyCode" on page 379

**Format**

minInclusive	0
totalDigits	18
fractionDigits	5

**Constraints**

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**21.2.1.3 ImpliedCurrencyAndAmount**

*Definition:* Number of monetary units specified in a currency where the unit of currency is implied by the context and compliant with ISO 4217. The decimal separator is a dot.

Note: a zero amount is considered a positive amount.

*Type:* Amount

**Format**

minInclusive	0
totalDigits	18
fractionDigits	5

## 21.2.2 CodeSet

### 21.2.2.1 ActiveCurrencyCode

*Definition:* A code allocated to a currency by a Maintenance Agency under an international identification scheme as described in the latest edition of the international standard ISO 4217 "Codes for the representation of currencies and funds".

*Type:* CodeSet

**Format**

pattern	[A-Z]{3,3}
---------	------------

**Constraints**

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

### 21.2.2.2 ActiveOrHistoricCurrencyCode

*Definition:* A code allocated to a currency by a Maintenance Agency under an international identification scheme, as described in the latest edition of the international standard ISO 4217 "Codes for the representation of currencies and funds".

*Type:* CodeSet

**Format**

pattern	[A-Z]{3,3}
---------	------------

**Constraints**

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

### 21.2.2.3 AddressType2Code

*Definition:* Specifies the type of address.

*Type:* CodeSet

CodeName	Name	Definition
ADDR	Postal	Address is the complete postal address.
PBOX	POBox	Address is a postal office (PO) box.
HOME	Residential	Address is the home address.
BIZZ	Business	Address is the business address.
MLTO	MailTo	Address is the address to which mail is sent.
DLVY	DeliveryTo	Address is the address to which delivery is to take place.

#### 21.2.2.4 AllocationIndicator1Code

*Definition:* Specifies whether the trade is a pre-allocation or a post-allocation trade, or whether the trade is unallocated.

*Type:* CodeSet

CodeName	Name	Definition
POST	Post-allocation	Trade is a post-allocation trade.
PREA	Pre-allocation	Trade is a pre-allocation trade.
UNAL	Unallocated	Trade is unallocated.

#### 21.2.2.5 CallIn1Code

*Definition:* Specifies the type of pay-in call report.

*Type:* CodeSet

CodeName	Name	Definition
CFAV	CallForAccountValue	Pay-in call is for account value.
CFST	CallForSettlement	Pay-in call is for settlement.
CFCC	CallForCurrencyClose	Pay-in call is for currency close.

#### 21.2.2.6 CollateralisationIndicator1Code

*Definition:* Specifies whether the transaction is collateralised.

*Type:* CodeSet

CodeName	Name	Definition
FULL	FullyCollateralised	Transaction is fully collateralised.
ONEW	OneWayCollateralised	Transaction is one-way collateralised.
PART	PartiallyCollateralised	Transaction is partially collateralised.
UNCO	Uncollateralised	Transaction is uncollateralised.

#### 21.2.2.7 CorporateSectorIdentifier1Code

*Definition:* Identifies the corporate sector of the counterparty for reporting to trade repositories.

*Type:* CodeSet

CodeName	Name	Definition
L	AlternativeInvestmentFund	Alternative investment fund managed by an Alternative Investment Fund Manager (AIFM) authorised or registered in accordance with European Securities and Markets Authority (ESMA) Directive 2011/61/EU.
A	Assurance	Assurance undertaking authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2002/83/EC.
C	CreditInstitution	Credit Institution authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2006/48/EC.
I	Insurance	Insurance undertaking in accordance with European Securities and Markets Authority (ESMA) Directive 73/239/EEC.
F	InvestmentFirm	Investment firm in accordance with European Securities and Markets Authority (ESMA) Directive 2004/39/EC.
O	OccupationalRetirementProvision	Institution for occupational retirement provision within the meaning of Article 6(a) of European Securities and Markets Authority (ESMA) Directive 2003/41/EC.
R	Reinsurance	Reinsurance undertaking authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2005/68/EC.
U	UCITS	Undertakings for Collective Investment in Transferable Securities (UCITS) and its management company, authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2009/95/EC.

### 21.2.2.8 CountryCode

*Definition:* Code to identify a country, a dependency, or another area of particular geopolitical interest, on the basis of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

*Type:* CodeSet

#### Format

pattern [A-Z]{2,2}

**Constraints**

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**21.2.2.9 CurrencyCode**

*Definition:* Code allocated to a currency, by a maintenance agency, under an international identification scheme as described in the latest edition of the international standard ISO 4217 "Codes for the representation of currencies and funds". Valid currency codes are registered with the ISO 4217 Maintenance Agency, and consist of three contiguous letters.

*Type:* CodeSet

**Format**

pattern [A-Z]{3,3}

**Constraints**

- **ValidationByTable**

Must be a valid currency code which is registered with the ISO 4217 Maintenance Agency, and consist of three contiguous letters.

**21.2.2.10 Entry2Code**

*Definition:* Specifies the type of an entry in a report.

*Type:* CodeSet

CodeName	Name	Definition
TRIA	Trial	Trial pay-in schedule.
OFFI	Official	Official pay-in schedule.
REQU	Requested	Pay-in schedule on request.

**21.2.2.11 ExternalCalculationAgent1Code**

*Definition:* Specifies the calculation agent, as published in an external calculation agent code list.

External code sets can be downloaded from [www.iso20022.org](http://www.iso20022.org).

*Type:* CodeSet

**Format**

minLength 1  
maxLength 4

**21.2.2.12 ExternalClearingSystemIdentification1Code**

*Definition:* Specifies the clearing system identification code, as published in an external clearing system identification code list.

External code sets can be downloaded from [www.iso20022.org](http://www.iso20022.org).

*Type:* CodeSet

**Format**

minLength 1  
maxLength 5

### 21.2.2.13 ExternalFinancialInstrumentIdentificationType1Code

*Definition:* Specifies the external financial instrument identification type scheme name code in the format of character string with a maximum length of 4 characters.

The list of valid codes is an external code list published separately.

External code sets can be downloaded from [www.iso20022.org](http://www.iso20022.org).

*Type:* CodeSet

**Format**

minLength 1  
maxLength 4

### 21.2.2.14 ExternalPostTradeEventType1Code

*Definition:* Specifies the type of post trade event, as published in an external post trade event type code set.

External code sets can be downloaded from [www.iso20022.org](http://www.iso20022.org).

*Type:* CodeSet

**Format**

minLength 1  
maxLength 4

### 21.2.2.15 FXAmountType1Code

*Definition:* Specifies the type of amount for foreign exchange commissions or fees.

*Type:* CodeSet

CodeName	Name	Definition
ZWIS	Zwischengewinn	Zwischengewinn.
WITH	WithholdingTax	Tax is on income deducted at source, which the paying agent is legally obliged to deduct from its payments of interest on deposits and other proceeds of a financial instrument.
VATA	ValueAddedTax	Tax is a value added tax.
TRAN	TransferTax	Tax levied on a transfer.
TRAX	TransactionTax	Tax levied on a transaction.

CodeName	Name	Definition
STEX	StockExchangeTax	Tax collected by a stock exchange.
STAM	StampDuty	Tax is on certain documents and transactions.
OTHR	OtherAmount	Another type of commission or fees.
COUN	NationalFederalTax	Tax is a country, national, or federal tax that is usually charged by the custodian.
LOCL	LocalTax	Tax that is charged by a local settlement system or local jurisdiction.
LOCO	LocalBrokerCommission	Local broker's commission amount.
LYDT	GermanLocalTax4	Local tax (Ertrag Besizanteilig) yield liable for interest down payment tax.
LOTE	GermanLocalTax3	Local tax (Zinstopf) offset interest per unit against tax exempt amount (variation to offset interest per unit in relation to tax exempt amount).
LIDT	GermanLocalTax2	Local tax (ZAS pflichtige Zinsen) - interest liable for interest down payment tax (proportion of gross interest per unit/ interim profits that is not covered by the credit in the interest pool).
EXEC	ExecutingBrokerCommission	Executing broker's commission amount.
EUTR	EUTaxRetention	Tax withheld at source in the framework of the European Directive on taxation of savings in the form of interest payments.
EQUL	Equalisation	Investor's subscription amount that is held by the fund in order to pay incentive / performance fees at the end of the fiscal year.
COAX	ConsumptionTax	Tax that is levied on goods and services purchased by customers, and is added to the retail price.
AKTI	Aktiengewinn	Share-related profit. This is a tax specific to the German market. The share-related-profit gives the fund the opportunity to pass on to the institutional investor redeeming fund units certain tax-free income from equity. The calculation method is based on the old Investment Tax Act (Investmentsteuergesetz).
ERFE	EarlyRedemptionFeeAmount	Early redemption fees.
ENTF	EntranceFees	Entrance fees amount
MARG	MarginAmount	Margin amount related commissions and fees.
MACO	MatchingOrConfirmationFees	Fee charged for matching and/or confirmation.
ANTO	NetGainLoss	Amount representing the difference between the cost and the current price of a security. In the context of securities settlement, it is the amount paid or

CodeName	Name	Definition
		received when the instructions are netted or paired off.
CREB	RebateBonification	Rebate or bonification fees or commission amount.
SPCN	SpecialConcessions	Fees, drawdown, or other reduction from or in addition to the deal price.
SUBS	Subscription	Subscription interest.
TOTL	Total	Total amount of all commissions or fees
DEAL	TradeDealAmount	Trade deal amount fees.
ACRU	AccruedInterest	Amount of interest earned on a debt, such as a bond, but not yet collected.
BAKL	BackLoadFee	Amount paid by investors when selling mutual fund shares.
CHAR	ChargesAndFees	Amount of money that cannot be categorised by another qualifier.
CBCH	CorrespondentBankCharge	Charge of the correspondent bank for transferring money.
LADT	GermanLocalTax1	Local tax (ZAS Anrechnungsbetrag) subject to interest down payment tax (proportion of interest liable for interest down payment tax/interim profit that is not covered by the tax exempt amount).
DSCA	DiscountAmount	Aggregate amount of discount.
HDGE	HedgingCost	Amount due and payable to a hedge counterparty under a hedge agreement during the relevant period.
ISDI	IssueDiscountAllowance	Amount of money defined as a discount on a new issue or on a tranche of an existing issue.
LEVY	PaymentLevyTax	Tax levied on a payment.
OCMT	OriginalCurrencyAmount	Posting/settlement amount in its original currency when conversion from/into another currency has occurred.
PRMA	PremiumAmount	Difference between the amount of money of the first leg and the amount of the second leg of the transaction.
OTMG	OnTopMargin	Amount is an on top margin.
REGF	RegulatoryFees	Amount of money charged by a regulatory authority, for example, Securities and Exchange fees.
REMU	RemunerationAmount	Amount of any other remuneration received or to be received by the broker in connection with the transaction.
RESU	ResultingAmount	Counter value of a foreign exchange conversion.
SAMG	SalesMargin	Financial metric used to assess a firm's financial health by revealing the proportion of money left over from

CodeName	Name	Definition
		revenues after accounting for the cost of goods sold. Gross profit margin serves as the source for paying additional expenses and future savings.
SETT	SettlementAmount	Amount of all settled transactions.
SHIP	ShippingCharge	Charge for shipping, including the insurance of securities.
ACCA	AccruedCapitalisation	Amount of unpaid interest (on bonds which have defaulted and have subsequently restructured), which is capitalized and added to the original principal amount of the bond.
PRDF	DifferenceInPrice	Difference between the deal price and another reference price.
REFD	ExpectedRefund	Amount of the expected refund.
PRWI	PartialRedemptionWithholdingAmount	Amount retained by a fund and paid out later at a time decided by the fund.
RSCH	ResearchFee	Charge or commission paid by the investor to a distributor/intermediary or other service provider for the provision of financial research.

### 21.2.2.16 PaymentReceipt1Code

*Definition:* Specifies if an operation is a payment, or a receipt or none.

*Type:* CodeSet

CodeName	Name	Definition
PAYM	Payment	Operation is a payment.
RECE	Receipt	Operation is a receipt.
NONE	None	Operation is null.

### 21.2.2.17 SideIndicator1Code

*Definition:* To indicate either the reference for the Central Counterparty (CCP) leg or the reference for the client leg of the transaction.

*Type:* CodeSet

CodeName	Name	Definition
CCPL	CCPLeg	Clearing broker identification is for the Central Counterparty (CCP) leg.
CLNT	ClientLeg	Clearing broker identification is for the client leg.

### 21.2.2.18 StatusSubType2Code

*Definition:* Indicates the sub status of the trade notification.

Type: CodeSet

CodeName	Name	Definition
SMDY	OnlySameDayFlagTrue	Same day flag has been set to true for the sub status of the trade notification.

### 21.2.2.19 TradeStatus6Code

*Definition:* Specifies the status of a trade in a central matching and settlement system.

Type: CodeSet

CodeName	Name	Definition
INVA	Invalid	Trade is invalid.
FMTC	Matched	Trade is matched.
SMAP	SettlementMaturePending	Trade has been selected for settlement and is pending.
RJCT	Rejected	Trade is rejected.
RSCD	Rescinded	Trade is rescinded.
STLD	Settled	Settlement is complete.
SPLI	Split	Trade has been split into subtrades for settlement efficiency.
UMTC	Unmatched	Trade is unmatched.
SMAT	SettlementMature	Trade has been selected for settlement.
FUMT	FixUnmatched	For NDF instructions, if a party has submitted both the open and fix confirmations and the counterparty is yet to submit the open and fix confirmation the instruction is updated to 'Fix Unmatched' Status.
NETT	Netted	Trade has been netted by the central system.
PFIX	PartialFix	For NDF instructions, open confirmations are matched and the Fix confirmations are not matched.
OMTC	OpenMatched	For NDF trades, the trade is marked as open match when both open confirmations from both parties match.

### 21.2.2.20 TradeStatus7Code

*Definition:* Specifies the status of a trade in a central matching and settlement system.

Type: CodeSet

CodeName	Name	Definition
INVA	Invalid	Trade is invalid.
UMTC	Unmatched	Trade is unmatched.
FMTC	Matched	Trade is matched.
SMAT	SettlementMature	Trade has been selected for settlement.

CodeName	Name	Definition
SUSP	Suspended	Trade has been marked not ready for settlement.
SMAP	SettlementMaturePending	Trade has been selected for settlement and is pending.
PFIX	PartialFix	For NDF instructions, open confirmations are matched and the Fix confirmations are not matched.
FUMT	FixUnmatched	For NDF instructions, if a party has submitted both the open and fix confirmations and the counterparty is yet to submit the open and fix confirmation the instruction is updated to 'Fix Unmatched' Status.

### 21.2.2.21 Trading1MethodCode

*Definition:* Specifies the method used for the negotiation and execution of the trade.

*Type:* CodeSet

CodeName	Name	Definition
ELEC	Electronic	Trade executed through an electronic trading system.
PHON	Phone	Trade executed over the phone.
BROK	Broker	Trade executed through a broker.

### 21.2.2.22 UnderlyingProductIdentifier1Code

*Definition:* Indicates the underlying product type for reporting to trade repositories. These product codes must be in line with the ISDA Product Taxonomy.

*Type:* CodeSet

CodeName	Name	Definition
FORW	ForeignExchangeForward	Underlying product type of the transaction is a Foreign Exchange Forward.
NDFO	ForeignExchangeNonDeliverableForward	Underlying product type of the transaction is a Foreign Exchange Non Deliverable Forward.
SPOT	ForeignExchangeSpot	Underlying product type of the transaction is Foreign Exchange Spot.
SWAP	ForeignExchangeSWAP	Underlying product type of the transaction is a Foreign Exchange SWAP.

### 21.2.2.23 WithdrawalReason1Code

*Definition:* Specifies the reason that an alleged trade is withdrawn.

*Type:* CodeSet

CodeName	Name	Definition
RJCT	Rejected	Alleged trade is rejected.
RSCD	Rescinded	Alleged trade is rescinded.
WTDN	Withdrawn	Alleged trade is withdrawn due to an amendment.

## 21.2.3 Date

### 21.2.3.1 ISODate

*Definition:* A particular point in the progression of time in a calendar year expressed in the YYYY-MM-DD format. This representation is defined in "XML Schema Part 2: Datatypes Second Edition - W3C Recommendation 28 October 2004" which is aligned with ISO 8601.

*Type:* Date

## 21.2.4 DateTime

### 21.2.4.1 ISODateTime

*Definition:* A particular point in the progression of time defined by a mandatory date and a mandatory time component, expressed in either UTC time format (YYYY-MM-DDThh:mm:ss.sssZ), local time with UTC offset format (YYYY-MM-DDThh:mm:ss.sss+/-hh:mm), or local time format (YYYY-MM-DDThh:mm:ss.sss). These representations are defined in "XML Schema Part 2: Datatypes Second Edition - W3C Recommendation 28 October 2004" which is aligned with ISO 8601.

Note on the time format:

1) beginning / end of calendar day

00:00:00 = the beginning of a calendar day

24:00:00 = the end of a calendar day

2) fractions of second in time format

Decimal fractions of seconds may be included. In this case, the involved parties shall agree on the maximum number of digits that are allowed.

*Type:* DateTime

## 21.2.5 IdentifierSet

### 21.2.5.1 AnyBICDec2014Identifier

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362: 2014 - "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Type:* IdentifierSet

*Identification scheme:* SWIFT; AnyBICIdentifier

**Format**

pattern [A-Z0-9]{4,4}[A-Z]{2,2}[A-Z0-9]{2,2}([A-Z0-9]{3,3}){0,1}

**Constraints**

- **AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

**21.2.5.2 AnyBICIdentifier**

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Type:* IdentifierSet

*Identification scheme:* SWIFT; AnyBICIdentifier

**Format**

pattern [A-Z]{6,6}[A-Z2-9][A-NP-Z0-9]([A-Z0-9]{3,3}){0,1}

**Constraints**

- **AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consists of eight (8) or eleven (11) contiguous characters.

**21.2.5.3 DTI2024Identifier**

*Definition:* The Digital Token Identifier (DTI) is an 8 character code assigned to fungible digital assets which uses distributed ledger technology for its issuance, storage, exchange, record of ownership or transaction validation and is not a currency (ISO 4217) as described in ISO 24165 - DTI. A check character, using the same character set as the base number, shall be calculated and added.

*Type:* IdentifierSet

*Identification scheme:* Digital Token Identifier Foundation (DTIF)

**Format**

pattern [1-9B-DF-HJ-NP-TV-XZ][0-9B-DF-HJ-NP-TV-XZ]{8,8}

**21.2.5.4 ISINOct2015Identifier**

*Definition:* The International Securities Identification Number is a code allocated to financial instruments as well as referential instruments, as described in the ISO 6166 standard, associated with the minimum descriptive data. The ISIN consists of a prefix using the alpha-2 country codes or reserved codes specified in ISO 3166 or other prefixes as may be determined by the Registration Authority for the ISO 6166 standard, a nine characters (alphanumeric) basic code and a check digit.

Note: this identifier also supports the new version of the standard, which was published in 2021 (ISO 6166:2021) as there is no update in the pattern.

*Type:* IdentifierSet

*Identification scheme:* ANNA; ISINIdentifier

#### Format

pattern [A-Z]{2,2}[A-Z0-9]{9,9}[0-9]{1,1}

### 21.2.5.5 LEIIdentifier

*Definition:* Legal Entity Identifier is a code allocated to a party as described in ISO 17442 "Financial Services - Legal Entity Identifier (LEI)".

*Type:* IdentifierSet

*Identification scheme:* Global LEI System; LEIIdentifier

#### Format

pattern [A-Z0-9]{18,18}[0-9]{2,2}

### 21.2.5.6 UTIIdentifier

*Definition:* Unique Transaction Identifier (UTI). Unique number allocated to a financial transaction as agreed among the parties and/or within the regulatory system under which it is formed. The UTI is described in the latest edition of the international standard ISO 23897:2020.

*Type:* IdentifierSet

*Identification scheme:* Parties to a trade; UTIIdentifier

#### Format

pattern [A-Z0-9]{18}[0-9]{2}[A-Z0-9]{0,32}

## 21.2.6 Indicator

### 21.2.6.1 PlusOrMinusIndicator

*Definition:* Indicates a positive or negative value.

*Type:* Indicator

*Meaning When True:* Plus

*Meaning When False:* Minus

### 21.2.6.2 YesNoIndicator

*Definition:* Indicates a "Yes" or "No" type of answer for an element.

*Type:* Indicator

*Meaning When True:* Yes

*Meaning When False:* No

## 21.2.7 Quantity

### 21.2.7.1 Max30DecimalNumber

*Definition:* Number of objects represented as a decimal number, for example 0.75 or 45.6 with a maximum of 30 digits and 29 fraction digits.

*Type:* Quantity

#### Format

totalDigits	30
fractionDigits	29

## 21.2.8 Rate

### 21.2.8.1 BaseOneRate

*Definition:* Rate expressed as a decimal, for example, 0.7 is 7/10 and 70%.

*Type:* Rate

#### Format

totalDigits	11
fractionDigits	10
baseValue	1.0

### 21.2.8.2 PercentageRate

*Definition:* Rate expressed as a percentage, that is, in hundredths, for example, 0.7 is 7/10 of a percent, and 7.0 is 7%.

*Type:* Rate

#### Format

totalDigits	11
fractionDigits	10
baseValue	100.0

## 21.2.9 Text

### 21.2.9.1 DateOffsetText

*Definition:* Specifies a date offset in the form of an integer value of business days. Restricted to the values 0, -1 and -2.

*Type:* Text

#### Format

pattern	0 -1 -2
---------	---------

### 21.2.9.2 Exact2AlphaNumericText

*Definition:* Specifies an alphanumeric string with an exact length of 2 characters.

*Type:* Text

#### Format

pattern [a-zA-Z0-9]{2}

### 21.2.9.3 Exact42Text

*Definition:* Specifies a character string with an exact length of 42 characters.

*Type:* Text

#### Format

length 42

### 21.2.9.4 Exact4AlphaNumericText

*Definition:* Specifies an alphanumeric string with a length of 4 characters.

*Type:* Text

#### Format

pattern [a-zA-Z0-9]{4}

### 21.2.9.5 Exact4NumericText

*Definition:* Specifies a numeric string with an exact length of 4 digits.

*Type:* Text

#### Format

pattern [0-9]{4}

### 21.2.9.6 Max1000Text

*Definition:* Specifies a character string with a maximum length of 1000 characters.

*Type:* Text

#### Format

minLength 1  
maxLength 1000

### 21.2.9.7 Max105Text

*Definition:* Specifies a character string with a maximum length of 105 characters.

*Type:* Text

**Format**

minLength	1
maxLength	105

**21.2.9.8 Max10NumericText**

*Definition:* Specifies a numeric string with a maximum length of 10 digits.

*Type:* Text

**Format**

pattern	[0-9]{1,10}
---------	-------------

**21.2.9.9 Max10Text**

*Definition:* Specifies a character string with a maximum length of 10 characters.

*Type:* Text

**Format**

minLength	1
maxLength	10

**21.2.9.10 Max12Text**

*Definition:* Specifies a character string with a maximum length of 12 characters.

*Type:* Text

**Format**

minLength	1
maxLength	12

**21.2.9.11 Max140Text**

*Definition:* Specifies a character string with a maximum length of 140 characters.

*Type:* Text

**Format**

minLength	1
maxLength	140

**21.2.9.12 Max16Text**

*Definition:* Specifies a character string with a maximum length of 16 characters.

*Type:* Text

**Format**

minLength	1
maxLength	16

**21.2.9.13 Max20000Text**

*Definition:* Specifies a character string with a maximum length of 20, 000 characters.

*Type:* Text

**Format**

minLength	1
maxLength	20000

**21.2.9.14 Max20Text**

*Definition:* Specifies a character string with a maximum length of 20 characters.

*Type:* Text

**Format**

minLength	1
maxLength	20

**21.2.9.15 Max210Text**

*Definition:* Specifies a character string with a maximum length of 210 characters.

*Type:* Text

**Format**

minLength	1
maxLength	210

**21.2.9.16 Max256Text**

*Definition:* Specifies a character string with a maximum length of 256 characters.

*Type:* Text

**Format**

minLength	1
maxLength	256

**21.2.9.17 Max30Text**

*Definition:* Specifies a character string with a maximum length of 30 characters.

*Type:* Text

**Format**

maxLength	30
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**21.2.9.18 Max34Text**

*Definition:* Specifies a character string with a maximum length of 34 characters.

*Type:* Text

**Format**

minLength	1
maxLength	34

**21.2.9.19 Max350Text**

*Definition:* Specifies a character string with a maximum length of 350 characters.

*Type:* Text

**Format**

minLength	1
maxLength	350

**21.2.9.20 Max35Text**

*Definition:* Specifies a character string with a maximum length of 35 characters.

*Type:* Text

**Format**

minLength	1
maxLength	35

**21.2.9.21 Max4AlphaNumericText**

*Definition:* Specifies an alphanumeric string with a maximum length of 4 characters.

*Type:* Text

**Format**

minLength	1
maxLength	4
pattern	[a-zA-Z0-9]{1,4}

**21.2.9.22 Max4Text**

*Definition:* Specifies a character string with a maximum length of 4 characters.

*Type:* Text

**Format**

minLength	1
maxLength	4

**21.2.9.23 Max5NumericText**

*Definition:* Specifies a numeric string with a maximum length of 5 digits.

*Type:* Text

**Format**

pattern	[0-9]{1,5}
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**21.2.9.24 Max6AlphaText**

*Definition:* Specifies an alpha string between 1 and 6 characters.

*Type:* Text

**Format**

pattern	[a-zA-Z]{1,6}
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**21.2.9.25 Max70Text**

*Definition:* Specifies a character string with a maximum length of 70 characters.

*Type:* Text

**Format**

minLength	1
maxLength	70

**21.2.9.26 PhoneNumber**

*Definition:* The collection of information which identifies a specific phone or FAX number as defined by telecom services.

It consists of a "+" followed by the country code (from 1 to 3 characters) then a "-" and finally, any combination of numbers, "(", ")", "+" and "-" (up to 30 characters).

*Type:* Text

**Format**

pattern	\+[0-9]{1,3}-[0-9()+-]{1,30}
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**21.2.9.27 RateSourceText**

*Definition:* Specifies a rate source.

The values to be used for the settlement rate source are published in Annex A of the 1998 FX and Currency

Option Definitions (the FX definitions, as published by the International Swaps and Derivatives Association,

Inc., the Emerging Markets Traders Association and the Foreign Exchange Committee) as amended and

supplemented from time to time.

*Type:* Text

**Format**

pattern [a-zA-Z]{3}[0-9]{1,2}

## 21.2.10 Time

### 21.2.10.1 ISOTime

*Definition:* A particular point in the progression of time in a calendar day expressed in either UTC time format (hh:mm:ss.sssZ), local time with UTC offset format (hh:mm:ss.sss+/-hh:mm), or local time format (hh:mm:ss.sss). These representations are defined in "XML Schema Part 2: Datatypes Second Edition - W3C Recommendation 28 October 2004" which is aligned with ISO 8601.

Note on the time format:

1) beginning / end of calendar day

00:00:00 = the beginning of a calendar day

24:00:00 = the end of a calendar day

2) fractions of second in time format

Decimal fractions of seconds may be included. In this case, the involved parties shall agree on the maximum number of digits that are allowed.

*Type:* Time

## 21.2.11 Year

### 21.2.11.1 ISOYear

*Definition:* Year represented by YYYY (ISO 8601).

*Type:* Year